

APPLICATION OF LIE THEORY TO SPECIAL FUNCTIONS OF
MATHEMATICAL PHYSICS

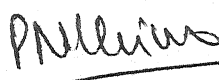
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CERTIFICATE

This is to certify that (Mrs.) Bhupinder Kaur has duly completed her thesis for the degree of Ph.D. of Bundelkhand University, Jhansi and her thesis is upto the mark both in its academic contents and quality of presentation.

I further certify that this work has originally been done by her and she has been working under my supervision since february 1981.


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D E C L A R A T I O N

I here by state that the work 'Application of Lie Theory to Special Functions of Mathematical Physics.' has been done by me and to the best of my knowledge, a similar work has not been done anywhere so far.

Bhupinder Kaur

Bhupinder Kaur

A C K N O W L E D G E M E N T

I express my deepest sense of gratitude to Dr. P.N. Shrivastava, Reader, Mathematics Department, Bundelkhand University for his inspiration, competent guidance and unbounding interest in the preparation of this thesis. Without his valuable suggestions, it would not have been possible for me to accomplish my purpose.

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I would be failing in my duties If I do not express my most sincere thanks to my parents who have been a constant source of inspiration in my life. At last I should thank my husband who has been very helpful whenever required in the most arduous hours of studies.

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PREFACE

In the present thesis I have endeavoured to give Lie theoretic approach to various special functions.

The thesis consists of ten chapters each divided into several sections (progressively numbered 1.1, 1.2,), References to the literature are given in full at the end of each chapter, In the text they have been referred to by putting within the square brackets, The result in the text have been numbered serially section and chapterwise e.g. (2.3.6) means sixth result of section three of chapter two.

Bhupinder Kaur

List of Papers, Published, Accepted or Communicated

S.No.	Title	Chapter	Referred to Journal	Result
1.	Lie operators and Laguerre Polynomials	II	Ganita, Lucknow	awaited
2.	Some Generating functions for a Polynomial suggested by Laguerre Polynomial -I	III	Under Communication	
3.	Some Generating Functions for Polynomials suggested by Laguerre Polynomials-II	IV	-do-	
4.	Lie Theory and Hypergeometric functions ${}_2F_1$	V	Presented by Dr. P.N. Shrivastava (Guide) at the Annual conference of Indian Mathematical Society held from 27-29 Dec. 1986.	
5.	On certain generating Relations involving classical Polynomials.	VI	Communicated of Jour. of IMS.	awaited
6.	Some Theorems, associated with bilateral generating functions involving Hermite, Laguerre and Gegenbauer Polynomials	VII	Journal of Indian Mathematical Society	accepted
7.	Lie operators & Generalised Bessel Polynomials	VIII	Jour. of Maulana Azad College of Technology.	accepted
8.	Lie Operators and Generalised Hermite functions.	IX	Presented at the conference "Constructive function Theory- 86 held at Alberta University Edmonton, Canada from July 22 to 26, 86.	

S.No	Title	Chapter	Reffered to Journal	Result
9.	Dynamical Symmetry Algebra of F_2 and Reduction Formulae for Hypergeometric of three variables.	X	Communicated to Journ. of Indian Academic of Mathematics.	awaited
10.	Dynamical Symmetry Algebra of F_2 and Generating functions for Different Polynomials.	X	-do-	-do-

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CHAPTER - I

INTRODUCTION

Special functions of Mathematical Physics which were considered solutions of partial differential equations like wave equation Laplace equation, diffusion equation etc. have been studied by different authors in different ways. Harry Bateman (1882-1942) is considered to be one of the foremost mathematician who made a critical study of the subject.

Apart from the application of special functions in Physics and engineering, we find that the study of the subject in theoretical direction is very interesting and has engaged a number of mathematicians for more than a century..

A great ammount of work has been done on the study of classical polynomials namely legendre's polynomial, Hermite polynomial, laguerre polynomial, Jacobi polynomial etc. The polynomials and functions obtained after generalising these polynomials have been a fertile field to the research workers in recent days. Another stream in which the study of special functions has been made is the hypergeometric functions. The generalised hypergeometric functions E, G and H functions, and functions of several variable have also been studied and a lot of work is now available on these functions.

With the advancement of knowledge in the field of special functions, it has been the approach of past years research workers to search new and easy approaches to establish new results and to give easy methods to obtain certain already known results. In an attempt

in this direction, group theory, has been found to have an important role. This approach is better known as Lie theoretic method. The first significant advancement in this direction was made by L. Weisner (1955 to 1959) [56] [57] [58] who exhibits the group theoretic significance of generating functions for Hypergeometric, Hermite and Bessel functions. Then Willard Miller, Jr. (1968) [40] and E.B. McBride (1971) [36] presents Weisner's method in a systematic manner and thereby lay its firm foundation. Miller (1968) also extends Weisner's theory further by relating it to factorisation method, originated by Schrodinger and due to its definitive form to Infeld and Hull (1951) [25]. Kalnins, E.G., Manocha H.L, and Miller Jr. W. (1980, 1982) [27, 28, 29] studied Lie Algebraic characterizations of two variable Horn functions. In the process they evolved a method for obtaining generating functions by expanding a two variable Horn-functions in terms of One-variable hyper-geometric functions. Others, those contributing in this direction are Agarwal B.M., Chatterjee S.K., Pathan M.A. and their team of workers.

In the present thesis the authors have mainly used Weisner's method with the use of Miller's technique, where ever required in obtaining generating functions for a class of functions which are mostly the generalisations of usual classical polynomials. These include - Laguerre polynomials, Konhauser's Bi-Orthogonal polynomials, Gould

Hopper's, second generalisation of Hermite polynomials. For constructing Lie-groups associated with above generalised functions, factorization method has been used. Also Dynamical Symmetry algebra first used by Miller (1973) [38] has been extended to two variable hypergeometric functions and has been used to obtain generating relations and reduction formulas for three variable hypergeometric functions. Recently Srivastava, H.M. and Manocha H.L. (1984) [42] has also given some account of Lie-algebraic technique for obtaining generating functions is also useful.

The vastness and scattering of the subject makes it difficult to give a comprehensive review of the entire literature, however attempt has been made to deal those aspects which have direct bearing on my work, and done in the present thesis in some detail.

1.1) Generating Functions : The word Generating function was first introduced by Laplace in 1812. The generating function are powerful tools in the investigations of system of polynomials and functions.

We define a generating function for a set of functions $\{f_n(x)\}$ as follows:

Let $G(x,t)$ be a function that can be expanded in powers of t such that

$$G(x,t) = \sum_{n=0}^{\infty} C_n f_n(x) t^n$$

Where C_n is a function of n that may contain the parameters of the set $\{f_n(x)\}$ but independent of x and t . Then $G(x,t)$ is called the generating function of $\{f_n(x)\}$. some of the important classes of generating functions

which are used in the study of special functions are listed below:

$$(i) \quad G(2xt - t^2) = \sum_{n=0}^{\infty} g_n(x) t^n$$

where $G(x)$ has a formal power series.

$$(ii) \quad e^t \psi(xt) = \sum_{n=0}^{\infty} \phi_n(x) t^n$$

Where $\psi(u)$ has a formal power series.

$$(iii) \quad A(t) \exp\left(\frac{-4xt}{1-t}\right) = \sum_{n=0}^{\infty} y_n(x) t^n$$

$$(iv) \quad (1-t)^{-c} \psi\left(\frac{-4xt}{(1-t)^2}\right) = \sum_{n=0}^{\infty} f_n(x) t^n$$

Where $\psi(u) = \sum_{n=0}^{\infty} \gamma_n u^n$, $\gamma_n \neq 0$

$$(v) \quad A(t) \psi\{x \cdot H(t)\} = \sum_{n=0}^{\infty} p_n(x) t^n.$$

In which $A(t)$, $\psi(t)$ and $H(t)$ are expressible as power series and many other types. (Baos & Buck)

The types of the above generating functions mentioned are guided by the forms of generating functions obtained for special functions like Hermite Polynomials, Legendre Polynomials, Laguerre Polynomials, Jacobi Polynomials and many other classical polynomials. For a detailed survey of these generating functions One can go through recently published books written by Elna B. McBride (1971) [36] and H.M. Srivastava & H.L. Manocha (1984) [42].

Major problem has been search of generating functions for a known set of polynomials and functions. Most of the efforts were made in this direction during the last 30 years only. The contribution of Truesdel, Weisner, Rainville are worth mentioning.

The method of Truesdel is based on the study of F-equation, which is

$$\frac{\partial}{\partial z} F(z, \alpha) = F(z, \alpha + 1)$$

The Rainville's method is based on the direct summation techniques, where as Weisner's method is based on the factorization of Ordinary differential equations and their application of group-theory.

In the present days group-theoretic approach has picked up momentum and a good amount of work has been done in this direction. However study of special functions from group-theoretic approach has been detailed in the works of Willard Miller Jr. [38] James D. Talman [52] and N.J. Vilenkin [55] vastly and to some extent McBride [36] Srivastava-Manocha [42].

1.2) Group theoretic method : In the present thesis

mainly Group-theoretic approach of Weisner has been used. Weisner devised a method for obtaining generating functions for sets of functions, which satisfy certain conditions. Among these functions are Hypergeometric functions ${}_2F_1$ [58], the Hermite Polynomials [57], Bessel functions [56], Laguerre and Gegenbauer polynomials etc. These functions play an important role in Quantum theory. In this method we consider the ordinary differential equation which is satisfied by the set of polynomials or functions under consideration. From this differential equation a partial differential equation is constructed then we construct the non-trivial continuous group transformations (known as Lie group, see Cohn [18]) under which this partial differential is invariant. For constructing the group of transformations (or operators),

we require a pair of differential recurrence relations, where the subscripts are non-negative integers. There are many methods to obtain these differential recurrence relations still we have a powerful method, known as factorization method, which was originated by Schrodinger and given a definite form by Infeld and Hull [25].

1.3) Factorization Method : Actually Weisner in 1955 was guided by the paper of Infeld-Hull. Infeld-Hull devised a technique of factorization of ordinary differential equation. This technique was developed to solve eigenvalue problems appearing in quantum theory, but has proved to be a very useful tool for studying recurrence formulae obeyed by special functions.

Both in Electromagnetic theory and Quantum theory we are lead to the equations of the type.

$$1.3.1) \frac{d^2 y}{dx^2} + V(x, m) \frac{dy}{dx} + \lambda y = 0$$

here $V(x, m)$ is a function which characterises a particular problem. Assuming that m is a non-negative integer, which is gained through separating variables, its value is restricted by the boundary conditions. In most of the cases the boundary conditions require further that λ has discrete eigenvalues $\lambda_0, \lambda_1, \dots, \lambda_L, \dots$. Thus the typical eigen value problem can be represented by the lattice of points in the (l, m) plane. For every point on the lattice there exists a function

$y_l^m(x)$, some boundary conditions.

The factorization method either treats the original first order differential equation directly or replace the second order differential equation by an equivalent pair

of first order equations of the form:-

$$1.3.2) \left\{ K(x, m+1) - \frac{d}{dx} \right\} y_l^m = [\lambda - L(m+1)]^{1/2} y_l^{m-1}$$

$$1.3.3) \left\{ K(x, m) - \frac{d}{dx} \right\} y_l^m = [\lambda - L(m)]^{1/2} y_l^{m-1}$$

Infeld-Hull explored only six possibilities and even these six are not independent. For a detailed procedure, one can refer to [25] or for a still modified method to Miller Jr. [40] (Chapter on 'factorization Method').

1.4) Application of Weisner's Method :-

From the above relations (1.3.2) and (1.3.3)

We observe, in general, that we get a pair of differential recurrence relations of form

$$1.4.1) L^+(D, m) y_l^m = \lambda_m y_l^{m+1}$$

$$1.4.2) L^-(D, m) y_l^m = \mu_m y_l^{m-1}$$

In (1.4.1) & (1.4.2) replace m by $z \frac{\partial}{\partial z}$ and D by $\frac{\partial}{\partial x}$, then, we get a set of partial operators of the form.

$$1.4.3) A = z \frac{\partial}{\partial z}$$

$$1.4.4) J^+ = y L^+ \left(\frac{\partial}{\partial x}, z \frac{\partial}{\partial z} \right)$$

$$1.4.5) J^- = y^{-1} L^- \left(\frac{\partial}{\partial x}, z \frac{\partial}{\partial z} \right)$$

Then we examine, on obtaining commutator relations for the above operators, whether $\{1, A, J^+, J^-\}$ form a Lie-group. If these operators form a Lie-group, we derive there extended forms by using Miller's technique or otherwise and proceed, to determine generating relations for the functions $y_l^m(x)$. Here we further observe that

$$1.4.6) A \{ z^m y_l^m(x) \} = m \cdot z^m y_l^m(x)$$

$$1.4.7) J^+ \{ z^m y_l^m(x) \} = \lambda_m' z^{m+1} y_l^{m+1}(x)$$

$$1.4.8) J^{-} \{ z^m y_{\ell}^m(x) \} = \mu'_m z^{m-1} y_{\ell}^{m-1}(x)$$

These relations are useful in getting the desired generating functions for $y_{\ell}^m(x)$.

1.5) Dynamical Symmetry Algebra :-

Willard Miller, Jr. [33] constructed 12 raising and lowering operators E which generated a complex 15-dimensional simple Lie Algebra isomorphic to $sl(4) (\cong so(6))$ associated with hypergeometric series ${}_2F_1(\alpha, \beta; \gamma; x)$. For this we set.

$$1.5.1) f_{\alpha\beta\gamma}(s, u, t, x) = \frac{\Gamma(\gamma-\alpha) \Gamma(\alpha)}{\Gamma\gamma} \cdot {}_2F_1(\alpha, \beta; \gamma; x) \cdot s^{\alpha} u^{\beta} t^{\gamma}$$

Where Γ is gamma function and $\frac{\Gamma(\gamma-\alpha) \Gamma(\alpha)}{\Gamma\gamma}$ is the normalising factor. Now introduce differential operators

$E_{\pm\alpha}, E_{\pm\beta}, E_{\pm\gamma}, E_{\pm\alpha, \pm\gamma}, E_{\pm\beta, \pm\gamma}, E_{\pm\alpha \pm \beta \pm \gamma}$ defined by

$$E_{\alpha} = s (x \partial_x + s \partial_s)$$

$$E_{-\alpha} = s^{-1} \{ x(1-x) \partial_x + t \partial_t - s \partial_s - xu \partial_u \}$$

$$E_{\beta} = u (x \partial_x + u \partial_u)$$

$$E_{-\beta} = u^{-1} \{ x(1-x) \partial_x + t \partial_t - u \partial_u - xs \partial_s \}$$

$$E_{\gamma} = t \{ (1-x) \partial_x + t \partial_t - s \partial_s - u \partial_u \}$$

$$E_{-\gamma} = t^{-1} \{ -x \partial_x - t \partial_t + 1 \}$$

$$E_{\alpha\gamma} = st \{ (1-x) \partial_x - s \partial_s \}$$

$$E_{\beta\gamma} = ut \{ (1-x) \partial_x - u \partial_u \}$$

$$E_{-\alpha, -\gamma} = s^{-1} t^{-1} \{ x(1-x) \partial_x - xu \partial_u + t \partial_t - 1 \}$$

$$E_{-\beta, -\gamma} = u^{-1} t^{-1} \{ x(1-x) \partial_x - xs \partial_s + t \partial_t - 1 \}$$

$$E_{\alpha\beta\gamma} = sut \partial_x$$

$$E_{-\alpha, -\beta, -\gamma} = s^{-1} u^{-1} t^{-1} \{ x(1-x) \partial_x - t \partial_t + xu \partial_u + xs \partial_s - 1 \}$$

where $\partial_z = \frac{\partial}{\partial z}$

These operators satisfy the relations

$$E_{\pm\alpha} f_{\alpha\beta r} = \begin{bmatrix} r-\alpha-1 \\ \alpha-1 \end{bmatrix} f_{\alpha\pm 1, \beta, r}$$

$$E_{\pm\beta} f_{\alpha\beta r} = \begin{bmatrix} \beta \\ \alpha-\beta-r \end{bmatrix} f_{\alpha, \beta\pm 1, r}$$

$$E_{\pm r} f_{\alpha\beta r} = \begin{bmatrix} r-\beta \\ \alpha-r+1 \end{bmatrix} f_{\alpha, \beta, r\pm 1}$$

$$E_{\pm\alpha, \pm r} f_{\alpha\beta r} = \begin{bmatrix} \beta-r \\ \alpha-1 \end{bmatrix} f_{\alpha\pm 1, \beta, r\pm 1}$$

$$E_{\pm\beta, \pm r} f_{\alpha\beta r} = \begin{bmatrix} \beta \\ \alpha-r+1 \end{bmatrix} f_{\alpha, \beta\pm 1, r\pm 1}$$

$$E_{\pm\alpha, \pm\beta, \pm r} f_{\alpha\beta r} = \begin{bmatrix} \beta \\ -\alpha+1 \end{bmatrix} f_{\alpha\pm 1, \beta\pm 1, r\pm 1}$$

The upper factor in each bracket is associated with plus sign and lower with minus sign.

Finally, introduce the operators

$$J_\alpha = s \partial_s, J_\beta = u \partial_u, J_r = t \partial_t$$

which satisfy the relations

$$J_\alpha f_{\alpha\beta r} = \alpha f_{\alpha\beta r}, J_\beta f_{\alpha\beta r} = \beta f_{\alpha\beta r}$$

$$J_r f_{\alpha\beta r} = r f_{\alpha\beta r}$$

i.e., $f_{\alpha\beta r}$ is a simultaneous eigenfunctions of

J_α, J_β, J_r . Note that these operators satisfy the commutator relations:

$$[E_r, E_\alpha] = E_{\alpha r}, [E_\alpha, E_\beta] = 0$$

$$[E_\alpha, E_{-\alpha}] = 2 J_\alpha - J_r$$

$$[E_r, E_{-r}] = 2 J_r - J_\alpha - J_\beta - 2 I$$

where $[A, B] = AB - BA$ and I is the identity operator. Here J_α, J_β and J_r do not belong to $sl(4)$ but they belong to the 16-dimensional Lie algebra $gl(4)$

$\cong \mathfrak{sl}(4) \oplus (I)$. Thus the 12 operators E , together with the four operators $J_\alpha, J_\beta, J_\gamma, I$ form a basis for $\mathfrak{gl}(4)$

Since $\mathfrak{sl}(4)$ is the Lie algebra generated by all raising and lowering operators, Miller has called it Dynamical Symmetry Algebra of ${}_2F_1$ in analogy with quantum theory. Use of these operators has been made by Miller to derive certain generating relations for ${}_2F_1$.

Being motivated by the above BM Agarwal and Renu Jain [1] used the Dynamical Symmetry algebra of ${}_2F_1$ to derive certain results associated with Jacobi polynomials. Also Renu Jain [2] has derived few generating functions & reduction formulas for generalised hypergeometric functions.

Brief Survey :-

Chapter II is devoted to the use of Lie theory to obtain some generating functions for Laguerre polynomials $L_n^\alpha(x)$ when both α and n vary.

Chapter III is devoted to construct Lie operators associated with Konhauser's biorthogonal polynomial $Y_n^\alpha(x; k)$ and to derive some generating functions for it.

Chapter IV is devoted to construct Lie operators associated with Konhauser's second biorthogonal polynomial $Z_n^\alpha(x; k)$ and to derive some generating functions for it.

Chapter V is devoted to apply Lie theory to obtain generating functions for ${}_2F_1(\alpha, \beta; c+n; x)$ by varying denominator parameter c .

S/ Chapter VI and VII are devoted to use Lie operator to obtain extension of bilinear and bilateral generating functions for classical polynomials and their generalisation.

polynomial Chapter VIII is devoted to obtain Lie operators associated with the generalised Bessel function $y_n(x, a, b)$ of Krall & Frink and to derive some generating functions for $y_n(x, a, b)$ L

6/7 Chapter IX is devoted to construct Lie operators associated with second generalisation of Hermite polynomials, $g_n^r(x, h)$ of Gould-Hopper and to use these operators to obtain some generating relations for $g_n^r(x, h)$ / (1)

Chapter X is devoted to the construction of Dynamical Symmetry algebra of hypergeometric function of two variables F_2 and to derive some generating relations and reduction formulae for hypergeometric functions of three variables.

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CHAPTER II

Lie Operators and Laguerre Polynomials

2.1) Introduction : Many authors [1] [3] have used group-theoretic methods to obtain certain generating relations for the Laguerre polynomials $L_n^\alpha(x)$ defined by Rodrigue's type formula.

$$2.1.1) L_n^{(\alpha)}(x) = \frac{x^{-n-\alpha-1}}{(n)} (x^2 D)^n [x^{\alpha+1} \cdot e^{-x}]$$

Where α is an arbitrary parameter & n is a positive integer.

On keen observation, It's found that the Lie operators used by above authors either bring change in α keeping n unchanged, or change in n , keeping α unchanged. Here in the present chapter the authors have described those operators which bring change in n and α together and have obtained below some generating functions for $L_n^\alpha(x)$ by group theoretic method.

2.2) Lie operators associated by $L_n^\alpha(x)$:-

The differential equation satisfied by $L_n^\alpha(x)$ is given as

$$2.2.1) [x D^2 + (\alpha - x + 1) D + n] L_n^\alpha(x) = 0,$$

$$D \equiv \frac{d}{dx}$$

From (2.2.1) we obtain following differential recurrence relations [4]

$$2.2.2) D L_n^\alpha(x) = -L_{n-1}^{\alpha+1}(x)$$

$$2.2.3) (x D + \alpha - x) L_n^\alpha(x) = (n+1) L_{n+1}^{\alpha-1}(x)$$

Replacing n by $y \frac{\partial}{\partial y}$, D by $\frac{\partial}{\partial x}$ and α by $t \frac{\partial}{\partial t}$ in (1.2.1), consider the partial differential equation.

$$2.2.4) x \frac{\partial^2 u}{\partial x^2} + t \frac{\partial^2 u}{\partial t \partial x} + (1-x) \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0$$

This equation is satisfied by

$$u(x, y, t) = t^\alpha y^n L_n^\alpha(x) \quad (1)$$

for brevity we express as

$$L = x \frac{\partial^2}{\partial x^2} + t \frac{\partial^2}{\partial t \partial x} + (1-x) \frac{\partial}{\partial x} + y \frac{\partial}{\partial y}$$

So that (1.2.4) can be expressed as

$$2.2.4a) \quad L u(x, y, t) = 0$$

Now consider the differential operators

$$2.2.5) \quad A = y \frac{\partial}{\partial y} \quad B = -y^{-1} t \frac{\partial}{\partial x}$$

$$C = t^{-1} y x \frac{\partial}{\partial x} + y \frac{\partial}{\partial t} - x y t^{-1}$$

$$D = t \frac{\partial}{\partial t}$$

Then

$$2.2.6) \quad L = A - B C + 1 = A + \alpha^{-1} D - B C$$

Also we have

$$2.2.7) \quad A \{t^\alpha y^n L_n^\alpha(x)\} = n t^\alpha y^n L_n^\alpha(x)$$

$$2.2.8) \quad B \{t^\alpha y^n L_n^\alpha(x)\} = t^{\alpha+1} y^{n-1} L_{n-1}^{\alpha+1}(x)$$

$$2.2.9) \quad C \{t^\alpha y^n L_n^\alpha(x)\} = (n+1) t^{\alpha-1} y^{n+1} L_{n+1}^{\alpha-1}(x)$$

$$2.2.10) \quad D \{t^\alpha y^n L_n^\alpha(x)\} = \alpha t^\alpha y^n L_n^\alpha(x)$$

The commutator relations satisfied by A, B, C and D are

$$2.2.11) \quad [A, B] = -B, \quad [A, C] = C$$

$$[B, C] = 1, \quad [D, B] = B$$

$$[D, C] = -C$$

Clearly, we have observe that $\{1, A, B, C\}$ and $\{1, D, B, C\}$ generate Lie groups. generate Lie groups.

To find extended forms of the transformation groups generated by A we use the group theoretic method by Miller (2). For that we have to solve following equations.

$$\frac{\partial y(a)}{\partial a} = y(a)$$

$$\int \frac{\partial y(a)}{y(a)} = \int \partial a + K$$

$$\log y(a) = a + K$$

When $a=0, \quad y(0)=y, \quad K=\log y$

$$y(a) = ye^a$$

Hence

$$2.2.12) (e^{x|p|a} A) f(x, y, t) = f(x, ye^a, t)$$

To find extended forms of the transformation group generated by B, we have to solve following equations.

$$\frac{\partial x(b)}{\partial b} = -\frac{t}{y}$$

$$x(b) = -\frac{bt}{y} + K$$

When $b=0 \quad x(0)=x, \quad K=x$

$$x(b) = x - \frac{bt}{y}$$

Hence

$$2.2.13) (e^{x|p|b} B) f(x, y, t) = f(x - bty^{-1}, y, t)$$

To find extended forms of the transformation group generated by C we have to solve following equations

$$(i) \quad \frac{\partial t(c)}{\partial c} = y$$

$$\int \partial t(c) = y \int \partial c + K$$

$$t(c) = yc + K$$

When $c=0 \quad t(0)=t, \quad K=t$

$$t(c) = t + yc$$

and

$$(ii) \quad \frac{\partial x(c)}{\partial c} = \frac{y x(c)}{t(c)}$$

$$\frac{\partial x(c)}{\partial c} = \frac{y}{t+yc}$$

$$\log x(c) = \log(t+yc) + K$$

when $c = 0$, $x(0) = x$, $K = \log \frac{x}{t}$

$$x(c) = \frac{x}{t} (t+yc) = x + \frac{xy c}{t}$$

(iii)

$$\frac{\partial v(c)}{\partial c} = - \frac{x(c) \cdot y}{t(c)} \cdot v(c)$$

$$\int \frac{\partial v(c)}{v(c)} = - \int \frac{y(x + \frac{xy c}{t})}{t+yc} \cdot \partial c + K$$

$$\log v(c) = - \frac{yx}{t} c + K$$

When $c=0$, $v(0) = 1$, $K = 0$

$$v(c) = e^{-\frac{c y x}{t}}$$

Hence

$$2.2.14) (\exp c C) f(x, y, t) = e^{-\frac{c y x}{t}} \cdot f(x + \frac{xy c}{t}, y, t + yc)$$

Now to find extended forms of the transformation groups generated by D we have to solve following equations.

$$\frac{\partial t(d)}{\partial d} = t(d)$$

$$\int \frac{\partial t(d)}{t(d)} = \int \partial d + K$$

$$\log t(d) = d + K$$

when $d=0$, $t(0)=t$, $K = \log t$

$$t(d) = t e^d$$

Hence

$$2.2.15) (\exp d D) f(x, y, t) = f(x, y, t e^d)$$

2.3) Generating functions of functions annulled by conjugates of $(A-n)$ and $(D-\alpha)$:-

From (1.2.13) and (1.2.14) we have

$$\begin{aligned}
 2.3.1) \quad & (\exp bB) (\exp cC) f(x, y, t) \\
 &= \exp[-cy(x - bty^{-1})t^{-1}] \\
 &\quad \cdot f\{(x - bty^{-1})(1 + yct^{-1}), y, t + yc\}
 \end{aligned}$$

Put $S = e^{bB+cC}$ then SAS^{-1} is conjugate of A and SDS^{-1} is conjugate of D and $G(x, y, t)$ is annulled by L , $S(A - \alpha)S^{-1}$ and $S(D - \alpha)S^{-1}$

where

$$\begin{aligned}
 2.3.2) \quad & G(x, y, t) = e^{bB+cC} \{t^\alpha y^n L_n^\alpha(x)\} \\
 &= \exp[-cyt^{-1}(x - bty^{-1})] (t + yc)^\alpha y^n \\
 &\quad \cdot L_n^\alpha\{(x - bty^{-1})(1 + yct^{-1})\}
 \end{aligned}$$

Now consider the following cases

Case I Put $C=0$, $b=1$ in (2.3.2) then it reduces to

$$2.3.3) \quad e^B (t^\alpha y^n L_n^\alpha(x)) = t^\alpha y^n L_n^\alpha(x - \frac{t}{y})$$

Also

$$\begin{aligned}
 e^B (t^\alpha y^n L_n^\alpha(x)) &= \sum_{m=0}^{\infty} \frac{(B)^m}{m!} \{t^\alpha y^n L_n^\alpha(x)\} \\
 &= \sum_{m=0}^{\infty} \frac{(B)^{m-1}}{m!} \{t^{\alpha+1} y^{n-1} L_{n-1}^{\alpha+1}(x)\} \\
 &= \sum_{m=0}^{\infty} \frac{(B)^{m-m}}{m!} \{t^{\alpha+m} y^{n-m} L_{n-m}^{\alpha+m}(x)\}
 \end{aligned}$$

$$2.3.4) \quad \text{Thus } e^B \{t^\alpha y^n L_n^\alpha(x)\} = \sum_{m=0}^{\infty} \frac{1}{m!} \{t^{\alpha+m} y^{n-m} L_{n-m}^{\alpha+m}(x)\}$$

Thus equating (2.3.3) and (2.3.4) and replacing t/y

by z , we get generating relations as

$$2.3.5) \quad \sum_{m=0}^{\infty} \frac{z^m}{m!} L_{n-m}^{\alpha+m}(x) = L_n^\alpha(x - z)$$

Which is Taylor's expansion

Case II - Put $C=1$, $b=0$, in (2.3.2) then it reduces to

$$2.3.6) e^{\frac{xy}{t}} \{ t^{\alpha} y^n L_n^{\alpha}(x) \} = \exp\left(-\frac{xy}{t}\right) \cdot (t+y)^{\alpha} y^n L_n^{\alpha}\{x(1+yt^{-1})\}$$

Also

$$\begin{aligned} e^{\frac{xy}{t}} \{ t^{\alpha} y^n L_n^{\alpha}(x) \} &= \sum_{m=0}^{\infty} \frac{(e)^m}{[m]} t^{\alpha} y^n L_n^{\alpha}(x) \\ &= \sum_{m=0}^{\infty} \frac{(e)^{m-1}}{[m]} (n+1) t^{\alpha-1} y^{n+1} L_{n+1}^{\alpha-1}(x) \\ &= \sum_{m=0}^{\infty} \frac{(e)^{m-m}}{[m]} \{ (n+1) - (n+m) \} t^{\alpha-m} y^{n+m} L_{n+m}^{\alpha-m}(x) \\ 2.3.7) &= \sum_{m=0}^{\infty} \binom{n+m}{m} t^{\alpha-m} y^{n+m} L_{n+m}^{\alpha-m}(x) \end{aligned}$$

Equating (2.3.6) and (2.3.7) and replacing y/t by z , we get

$$2.3.8) \sum_{m=0}^{\infty} \binom{n+m}{m} z^m L_{n+m}^{\alpha-m}(x) = (1+z)^{\alpha} \exp(-xz) \cdot L_n^{\alpha}\{x(1+z)\}$$

Case III Put $C=1$ in (2.3.2), then we get $b \neq 0$

$$\begin{aligned} 2.3.9) e^{b\beta + \frac{xy}{t}} \{ t^{\alpha} y^n L_n^{\alpha}(x) \} \\ = \exp\left[-yt^{-1}(x - bty^{-1})\right] (t+y)^{\alpha} y^n \cdot L_n^{\alpha}\{ (x - bty^{-1})(1+yt^{-1}) \} \end{aligned}$$

Also

$$\begin{aligned} e^{b\beta + \frac{xy}{t}} \{ t^{\alpha} y^n L_n^{\alpha}(x) \} \\ = e^{b\beta} \left[\sum_{m=0}^{\infty} \binom{n+m}{m} t^{\alpha-m} y^{n+m} L_{n+m}^{\alpha-m}(x) \right] \\ = \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} \frac{b^s}{[s]} \binom{n+m}{m} t^{\alpha-m+s} y^{n+m-s} L_{n+m-s}^{\alpha-m+s}(x) \end{aligned}$$

2.3.10)

Thus equating (2.3.9) and (2.3.10) and after adjustments of parameters, we get the generating relation as.

$$\begin{aligned}
 2.3.11) \quad & \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} \binom{m+n}{m} \frac{b^s}{s!} z^{m-s} L_{n+m-s}^{\alpha} (x) \\
 & = \exp \left[-z (x - bz^{-1}) \right] (1+z)^{\alpha} \cdot L_n^{\alpha} \left\{ (x - bz^{-1})(1+z) \right\}
 \end{aligned}$$

The generating functions which are annulled by L and operators not conjugate to A require consideration, However, these are not discussed here.

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CHAPTER III

Some Generating Functions for a Polynomial

Suggested by Laguerre Polynomial -I.

3.1)

INTRODUCTION : Konhauser [1] has considered two

classes of polynomials $Y_n^\alpha(x; k)$ and $Z_n^\alpha(x; k)$ where $Y_n^\alpha(x; k)$ is a polynomial in x while $Z_n^\alpha(x; k)$ is a polynomial in x^k , $\alpha > -1$ and $k=1, 2, 3, \dots$

An explicit expression for the polynomials

$Y_n^\alpha(x; k)$ was given by Carlitz [2] as

$$3.1.1) \quad Y_n^\alpha(x; k) = \frac{1}{[n]} \sum_{i=0}^n \frac{x^i}{[i]} \sum_{j=0}^i (-1)^j \binom{i}{j} \left(\frac{j+\alpha+1}{k} \right)_n$$

Where $(\lambda)_n$ is Pochhammer symbol defined by

$$(\lambda)_n = \frac{\Gamma(\lambda+n)}{\Gamma(\lambda)}$$

A Rodrigues formula for $Y_n^\alpha(x; k)$ is given by (3).

$$3.1.2) \quad Y_n^\alpha(x; k) = \frac{x^{-kn-\alpha-1}}{k^n [n]} (x^{k+1} D)^n [x^{\alpha+1} \cdot e^{-x}]$$

With the help of differential recurrence relations

given in (3), we obtain differential recurrence

relations for $Y_n^\alpha(x; k)$ as

$$3.1.3) \quad \{(1-D)^k - 1\} Y_n^\alpha(x; k) = Y_{n-1}^{\alpha+k}(x; k)$$

$$3.1.4) \quad (x D + \alpha + 1 - x - k) Y_n^\alpha(x; k) = (n+1) k \cdot Y_{n+1}^{\alpha-k}(x; k)$$

from (3.1.3) and (3.1.4) we get the following differential equations for $Y_n^\alpha(x; k)$

$$3.1.5) \quad \left[\{(1-D)^k - 1\} (x D + \alpha + 1 - x - k) - k(n+1) \right] \cdot Y_n^\alpha(x; k) = 0$$

In the present chapter, we use the group theoretic method to obtain certain generating functions for

$$y_n^\alpha(x;K) \quad (1)$$

3.2) Lie Operators associated with $y_n^\alpha(x;K)$...

Replacing α by $t \frac{\partial}{\partial t}$ and D by $\frac{\partial}{\partial x}$ and n by $y \frac{\partial}{\partial y}$ in (3.1.5) we get the partial differential equation satisfied by $u(x,y) = t^\alpha y^n y_n^\alpha(x;K)$ as

$$3.2.1) \quad Lu(x,y) = \left[\{(1-D)^K - 1\} (x D + t \frac{\partial}{\partial t} + 1 - x - K) - K - K y \frac{\partial}{\partial y} \right] u(x,y) = 0$$

Now consider the following differential operators

$$A = y \frac{\partial}{\partial y}$$

$$3.2.2) \quad B = \frac{t^K}{y} \left(1 - \frac{\partial}{\partial x} \right)^K - \frac{t^K}{y}$$

$$C = t^{-K} y \left(x \frac{\partial}{\partial x} + t \frac{\partial}{\partial t} + 1 - x - K \right)$$

Then

$$3.2.3) \quad (-1)^K L \equiv B C - K(A+1)$$

$$3.2.4) \quad A \{ y^n t^\alpha y_n^\alpha(x;K) \} = n y^n t^\alpha y_n^\alpha(x;K)$$

$$B \{ y^n t^\alpha y_n^\alpha(x;K) \} = y^{n-1} t^{\alpha+K} y_{n-1}^{\alpha+K}(x;K)$$

$$C \{ y^n t^\alpha y_n^\alpha(x;K) \} = (n+1) K t^{\alpha-K} y^{n+1}$$

The commutator relations are

$$3.2.5) \quad [A, B] = -B, \quad [A, C] = C, \quad [B, C] = K$$

These commutator relations show that $1, A, B, C$

generate a Lie group transformation we express the extended forms of the group generated by A by solving the following equations.

$$\frac{\partial y(a)}{\partial a} = y(a)$$

$$\frac{\partial y(a)}{y(a)} = \partial a + K$$

$$\log y(a) = a + K$$

When $a=0$, $y(0)=y$ $K=\log y$

$$y(a) = y e^a$$

$$3.2.6) \quad \text{Thus } \exp a A \{ f(x, y, t) \} = f(x, y e^a, t)$$

The standard Lie-theoretic technique is not applicable to find the extended forms of the group generated

by B. for this we consider

$$\begin{aligned}
 e^{bB} \{y^n t^\alpha f(x)\} &= e^{t^k \frac{b}{y}} \{(1-D)^k - 1\} \{y^n t^\alpha f(x)\} \\
 &= y^n t^\alpha e^{-t^k \frac{b}{y}} \cdot e^{t^k \frac{b}{y}} (1-D)^k f(x) \quad \text{where } D = \frac{\partial}{\partial x} \\
 &= y^n t^\alpha e^{-t^k \frac{b}{y}} \cdot e^{t^k \frac{b}{y}} (1-D)^k [e^x \cdot e^{-x} f(x)] \\
 &= y^n t^\alpha e^{-t^k \frac{b}{y}} \cdot e^x e^{t^k \frac{b}{y}} (1-D)^k [e^{-x} f(x)] \\
 &= y^n t^\alpha e^{-t^k \frac{b}{y}} e^x e^{t^k \frac{b}{y}} (1-D)^k [e^{-x} f(x)]
 \end{aligned}$$

We have used the operational relations

$$\phi(D) [e^x f(x)] = e^x [\phi(D+1) f(x)]$$

We proceed as

$$\begin{aligned}
 &= e^x t^\alpha y^n e^{-t^k \frac{b}{y}} \left[e^{t^k \frac{b}{y}} D^k \{e^z f(-z)\} \right] \\
 &= e^x t^\alpha y^n e^{-t^k \frac{b}{y}} \left[f(-Du) e^{\frac{b}{y} u^k} t^k e^{uz} \right]_{u=1} \quad \text{put } x = -z, D_z = \frac{\partial}{\partial z} \\
 &= e^x t^\alpha y^n e^{-t^k \frac{b}{y}} \left[f(-Du) e^{uz + \frac{b}{y} (ut)^k} \right]_{u=1}
 \end{aligned}$$

Thus

$$\begin{aligned}
 3.2.7) \quad e^{x+bB} \{f(x, y, t)\} &= e^{x - t^k \frac{b}{y}} \left[f(-Du, y, t) e^{\frac{b}{y} (ut)^k - ux} \right]_{u=1} \\
 &\quad \text{where } Du = \frac{\partial}{\partial u}
 \end{aligned}$$

To obtain (3.2.7) we make use of the operational relation, by Gould and Hopper [7].

$$3.2.8) \quad e^{hD_x^r} \{f(x) \cdot e^{tx}\} = f(D_t) \{e^{ht^r} \cdot e^{tx}\}$$

To obtain extended form of the group generated by \mathcal{G} we use usual Miller's [4] technique and find $e^{c\mathcal{G}} f(x, y, t)$ by solving following equations.

$$\begin{aligned}
 (i) \quad \frac{\partial t(c)}{\partial c} &= \{t(c)\}^{-k+1} \cdot y \\
 \int \frac{\partial t(c)}{\{t(c)\}^{-k+1}} &= \int y \cdot \partial c + R
 \end{aligned}$$

$$\frac{\{t(c)\}^K}{K} = yc + R.$$

When $c=0$, $t(0)=t$, $R = \frac{t^K}{K}$

$$t(c) = \{kyct + t^K\}^{1/K}$$

(ii) $\frac{\partial x(c)}{\partial c} = yt^{-K} (1 + kyct^{-K})^{-1} \cdot x(c)$

$$\int \frac{\partial x(c)}{x(c)} = yt^{-K} \int \frac{\partial c}{1 + kyct^{-K}} + R$$

$$\log x(c) = \frac{1}{K} \log (1 + kyct^{-K}) + R$$

When $c=0$, $x(0)=x$, $R = \log x$

(iii) $\frac{\partial v(c)}{\partial c} = v(c) \left[\{1 - x(c) - K\} y \{t(c)\}^{-K} \right]$

$$\frac{\partial v(c)}{v(c)} = \{1 - x(1 + kyct^{-K})^{1/K} - K\} \cdot yt^{-K} \cdot (1 + kyct^{-K})^{-1} \cdot \partial c$$

$$\int \frac{\partial v(c)}{v(c)} = \int \frac{yt^{-K}}{1 + kyct^{-K}} \cdot \partial c - \int x yt^{-K} (1 + kyct^{-K})^{1/K} \cdot \frac{1}{K} \cdot \partial c$$

$$\log v(c) = \frac{1}{K} \log (1 + kyct^{-K}) - x (1 + kyct^{-K})^{1/K} - \log (1 + kyct^{-K}) + R$$

When $c=0$, $v(0)=1$

$R=x$

$$v(c) = (1 + kyct^{-K})^{1/K-1} \cdot e^{x - x(1 + kyct^{-K})^{1/K}}$$

Hence

3.2.9) $e^{c\theta} f(x, y, t) = (1 + kyct^{-K})^{1/K-1} \exp \left[x - x(1 + kyct^{-K})^{1/K} \right] \cdot f \left\{ x(1 + kyct^{-K})^{1/K}, y, t(1 + kyct^{-K})^{1/K} \right\}$

3.3) Generating Functions annulled by Conjugates of (A-n):-

We see that $u(x, y) = y^n t^\alpha \gamma_n^\alpha(x, K)$ are solutions of the simultaneous equations $Lu=0$. and $Au=nu$ for arbitrary n . Now

$$\begin{aligned}
 3.3.1) \quad & e^{bB+cC} \{ y^n t^\alpha y_n^\alpha(x;K) \} \\
 &= y^n t^\alpha (1+Kcyt^{-K})^{\frac{\alpha-K+1}{K}} \cdot e^{x - \frac{b}{y}t^K (1+Kcyt^{-K})} \\
 &\quad \cdot \left[y_n^\alpha(-Du;K) e^{\frac{b}{y}(ut)^K (1+Kcyt^{-K})} \right. \\
 &\quad \left. \cdot e^{-ux(1+Kcyt^{-K})^{1/K}} \right]_{u=1} \\
 &= G(x,y)
 \end{aligned}$$

Put $S = e^{bB+cC}$ then SAS^{-1} is a conjugate of A and $G(x,y)$ is annulled by L and $S(A-n)S^{-1}$.
Now we consider the following cases

Case I $b = 0, \quad c \neq 0,$

Then (3.3.1) reduces to

$$\begin{aligned}
 3.3.2) \quad & e^{cC} [y^n t^\alpha y_n^\alpha(x;K)] \\
 &= y^n t^\alpha (1+Kcyt^{-K})^{\frac{\alpha-K+1}{K}} \cdot \\
 &\quad \cdot e^{\{x - x(1+Kcyt^{-K})^{1/K}\}} \\
 &\quad \cdot y_n^\alpha \{x(1+Kcyt^{-K})^{1/K}; K\}
 \end{aligned}$$

Also

$$\begin{aligned}
 3.3.3) \quad & e^{cC} [y^n t^\alpha y_n^\alpha(x;K)] = \sum_{m=0}^{\infty} \frac{c^m (c)^m}{(m)} [y^n t^\alpha y_n^\alpha(x;K)] \\
 &= \sum_{m=0}^{\infty} \frac{c^m (c)^{m-1}}{(m)} (n+1)K t^{\alpha-K} y^{n+1} y_{n+1}^{\alpha-K}(x;K) \\
 &= \sum_{m=0}^{\infty} \frac{c^m}{(m)} (c)^{m-m} \{ (n+1)(n+2) \dots (n+m) \} \\
 &\quad \cdot K^m t^{\alpha-mK} y^{n+m} y_{n+m}^{\alpha-mK}(x;K) \\
 &= \sum_{m=0}^{\infty} c^m \binom{n+m}{m} K^m t^{\alpha-mK} y^{n+m} y_{n+m}^{\alpha-mK}(x;K) \\
 &= \sum_{m=0}^{\infty} (cKy t^{-K})^m \binom{n+m}{m} y^n t^\alpha y_{n+m}^{\alpha-mK}(x;K)
 \end{aligned}$$

Equating the two values and after appropriate adjustments we get the generating relation as

$$\begin{aligned}
 3.3.4) \quad & (1 + Kcyt^{-K})^{\frac{\alpha-K+1}{K}} e^{\{x - x(1 + Kcyt^{-K})^{1/K}\}} \\
 & \cdot y_n^\alpha \{x(1 + Kcyt^{-K})^{1/K}; K\} \\
 & = \sum_{m=0}^{\infty} (Kcyt^{-K})^m \binom{n+m}{m} y_{n+m}^{\alpha-mK} (x; K)
 \end{aligned}$$

replace $(1 + Kcyt^{-K})^{1/K} \rightarrow z$ then we get

$$\begin{aligned}
 3.3.4(a) \quad & z^{\alpha-K+1} e^{x(1-z)} y_n^\alpha (xz; K) \\
 & = \sum_{m=0}^{\infty} \binom{n+m}{m} (z^K - 1)^m y_{n+m}^{\alpha-mK} (x; K)
 \end{aligned}$$

for $K=1$, it gives

$$3.3.4(b) \quad z^\alpha e^{x(1-z)} L_n^\alpha(xz) = \sum_{m=0}^{\infty} \binom{n+m}{m} (z-1)^m L_{n+m}^{\alpha-1}(x)$$

Case II:- $C=0, \quad b \neq 0$

Then (3.3.1) changes to

$$\begin{aligned}
 3.3.5) \quad & e^{bB} [y_n^\alpha t^\alpha y_n^\alpha (x; K)] \\
 & = e^{x - \frac{b}{y} t^K} y_n^\alpha t^\alpha \\
 & \cdot [y_n^\alpha (-\frac{b}{y} t^K; K) \cdot e^{\frac{b}{y} (ut)^K - ux}]_{u=1}
 \end{aligned}$$

Also

$$\begin{aligned}
 3.3.6) \quad & e^{bB} [y_n^\alpha t^\alpha y_n^\alpha (x; K)] \\
 & = \sum_{m=0}^{\infty} \frac{b^m}{m!} B^m [y_n^\alpha t^\alpha y_n^\alpha (x; K)] \\
 & = \sum_{m=0}^{\infty} \frac{b^m}{m!} B^{m-1} [y_{n-1}^{\alpha+K} t^{\alpha+K} y_{n-1}^{\alpha+K} (x; K)] \\
 & = \sum_{m=0}^{\infty} \frac{b^m}{m!} B^{m-m} y_{n-m}^{\alpha-mK} t^{\alpha+mK} y_{n-m}^{\alpha+mK} (x; K)
 \end{aligned}$$

Equating the two values and after appropriate adjustments we get a generating relation as

$$3.3.7) \quad e^{x - \frac{b}{y}t^K} \left[y_n^\alpha(-Du; K) \cdot e^{\frac{b}{y}(ut)^K - ux} \right]_{u=1} \\ = \sum_{m=0}^{\infty} \left(\frac{b}{y}t^K \right)^m \frac{1}{[m]} y_{n-m}^{\alpha+mK}(x; K)$$

for $K=1$, (3.3.7) converts into a generating relation for Laguerre Polynomials

$$3.3.8) \quad e^{x - \frac{b}{y}t} \left[e^{u(\frac{b}{y}t - x)} \cdot L_n^\alpha \left\{ -\left(\frac{b}{y}t - x \right) \right\} \right]_{u=1} \\ = \sum_{m=0}^{\infty} \left(\frac{b}{y}t \right)^m \frac{1}{[m]} L_{n-m}^{\alpha+m}(x)$$

Using the relations given below

$$\left[f(Dt), e^{t\phi(x,y)} \right]_{t=1} = \left[e^{t\phi(x,y)} \cdot f\{\phi(x,y)\} \right]_{t=1}$$

Case III:- $b \neq 0, \quad c \neq 0$

Let $C=1$, then (3.3.1) changes to

$$3.3.9) \quad e^{b\beta} \cdot e^C \left\{ y^n t^\alpha y_n^\alpha(x; K) \right\} \\ = y^n t^\alpha (1 + Ky t^{-K})^{\frac{\alpha-K+1}{K}} \cdot e^{x - \frac{b}{y}t^K (1 + Ky t^{-K})}$$

$$\cdot \left[y_n^\alpha(-Du; K) \cdot e^{\frac{b}{y}(ut)^K (1 + Ky t^{-K}) - ux(1 + Ky t^{-K})^{1/K}} \right]_{u=1}$$

$$3.3.10) \quad \text{But} \quad e^{b\beta} \cdot e^C \left\{ y^n t^\alpha y_n^\alpha(x; K) \right\} \\ = \sum_{m=0}^{\infty} \sum_{s=0}^{\infty} K^m \binom{n+m}{m} \frac{b^s}{[s]} t^{\alpha-Km+Ks} y^{m+n-s} \\ \cdot y_{m+n-s}^{\alpha-mK+Ks}(x; K)$$

In the same way as we have done in (3.3.3) and (3.3.6).

Equating the two values and after appropriate

adjustments we get a generating relation as

$$\begin{aligned}
 3.3.11) \quad & (1+kyt^{-k})^{\frac{\alpha-k+1}{k}} \cdot e^{x-\frac{b}{y}t^k(1+kyt^{-k})} \\
 & \cdot \left[Y_n^\alpha(-D_u; K) \cdot e^{\frac{b}{y}ut^k(1+kyt^{-k})-ux(1+kyt^{-k})^k} \right]_{u=1} \\
 & = \sum_{m=0}^{\infty} \sum_{s=0}^{\infty} K^m \frac{b^s}{s!} \binom{n+m}{m} t^{ks-Km} y^{m-s} Y_{m+n-s}^{\alpha-mk+ks}(x; K)
 \end{aligned}$$

for $K=1$, (3.3.11) gives

$$\begin{aligned}
 3.3.12) \quad & (1+yt^{-1})^\alpha e^{x-\frac{b}{y}t(1+yt^{-1})} \\
 & \left[L_n^\alpha(-D_u) \cdot e^{\frac{b}{y}ut(1+yt^{-1})-ux(1+yt^{-1})} \right]_{u=1} \\
 & = \sum_{m=0}^{\infty} \sum_{s=0}^{\infty} \frac{b^s}{s!} \binom{n+m}{m} t^{s-m} y^{m-s} L_{m+n-s}^{\alpha-m+s}(x)
 \end{aligned}$$

On simplifying more it turns to

$$\begin{aligned}
 3.3.13) \quad & (1+yt^{-1})^\alpha e^{-xyt^{-1}} L_n^\alpha\left(-\frac{b}{y}t - b + x + xyt^{-1}\right) \\
 & = \sum_{m=0}^{\infty} \sum_{s=0}^{\infty} \frac{b^s}{s!} \binom{n+m}{m} t^{s-m} y^{m-s} L_{m+n-s}^{\alpha-m+s}(x)
 \end{aligned}$$

To obtain (3.3.13) we have used the following relations

$$\begin{aligned}
 & \left[f(D_t) \cdot e^{t\phi(x,y)} \right]_{t=1} \\
 & = \left[e^{t\{\phi(x,y)\}} \cdot f\{\phi(x,y)\} \right]_{t=1}
 \end{aligned}$$

3.4) Some other Generating Relations for $Y_n^\alpha(x; K)$:-

(A) H.M. Shrivastava [3] has given recurrence relations as follows:

$$\begin{aligned}
 3.4.1) \quad & \left(x \frac{\partial}{\partial x} + Kn + \alpha - x + 1 \right) Y_n^\alpha(x; K) \\
 & = K(n+1) Y_{n+1}^\alpha(x; K)
 \end{aligned}$$

So we consider the operator

$$3.4.2) \quad C^* = yx \frac{\partial}{\partial x} + Ky^2 \frac{\partial}{\partial y} + (\alpha - x + 1)y$$

for which

$$3.4.3) C^* \{y^n, y_n^\alpha(x; K)\} = K(n+1) y_{n+1}^\alpha(x; K) y^{n+1}$$

The extended forms of the transformation group generated by C is

$$3.4.4) e^{CC^*} \{y^n, y_n^\alpha(x; K)\} = y^n (1 - Kcy)^{-\frac{\alpha+1}{K} - n} \cdot e^x \{1 - (1 - Kcy)^{-1/K}\} \cdot y_n^\alpha \{x(1 - Kcy)^{-1/K}; K\}$$

3.4.5) But

$$e^{CC^*} \{y^n, y_n^\alpha(x; K)\} = y^n \sum_{m=0}^{\infty} \binom{n+m}{m} (cKy)^m y_{n+m}^\alpha(x; K)$$

Equating both values of $e^{CC^*} \{y^n, y_n^\alpha(x; K)\}$ and making appropriate adjustments we get a generating relation as

$$3.4.6) (1-t)^{-\frac{\alpha+1}{K} - n} \cdot e^x \{1 - (1-t)^{-1/K}\} \cdot y_n^\alpha \{x(1-t)^{-1/K}; K\} = \sum_{m=0}^{\infty} \binom{n+m}{m} t^m y_{n+m}^\alpha(x; K)$$

Special Case :- for $K=1$, (3.4.6) reduces to

$$3.4.7) (1-t)^{-\alpha-1-n} e^{-\frac{xt}{1-t}} \cdot L_n^\alpha\left(\frac{x}{1-t}\right) = \sum_{m=0}^{\infty} \binom{n+m}{m} t^m L_{n+m}^\alpha(x)$$

(B) Following recurrence relation is also given by [3]

$$3.4.8) (D-1) y_n^\alpha(x; K) = -y_{n+1}^{\alpha+1}(x; K)$$

Let us consider an operator

$$3.4.9) C_1 = y \frac{\partial}{\partial x} - y$$

Such that

$$3.4.10) C_1 \{y^\alpha, y_n^\alpha(x; K)\} = -y^{\alpha+1} y_n^{\alpha+1}(x; K)$$

Then the extended form of the group generated by C_1 is

$$3.4.11) e^{CC_1} \{y^\alpha, y_n^\alpha(x; K)\} = e^{-yC} y^\alpha, y_n^\alpha(x+yC; K)$$

$$3.4.12) \quad \text{Also } e^{cC_1} \{ y^\alpha, y_n^\alpha(x; K) \} \\ = \sum_{m=0}^{\infty} \frac{c^m}{m!} (-1)^m y_n^{\alpha+m}(x; K) \cdot y^{\alpha+m}$$

Equating the two values and making appropriate adjustments we get

$$3.4.13) \quad e^{-t} \cdot y_n^\alpha(x+t; K) = \sum_{m=0}^{\infty} \frac{(-t)^m}{m!} y_n^{\alpha+m}(x; K)$$

where $t=yc$

Special Case :- for $K=1$, (3.4.13) changes to a relation for Laguerre polynomials

$$3.4.14) \quad e^{-t} \cdot L_n^\alpha(x+t) = \sum_{m=0}^{\infty} \frac{(-t)^m}{m!} L_n^{\alpha+m}(x)$$

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CHAPTER IV

Some Generating Functions for Polynomials suggested by Laguerre Polynomials - II.

4.1) INTRODUCTION : Konhauser [1] has considered two classes of polynomials $Y_n^\alpha(x; k)$ and $Z_n^\alpha(x; k)$ where $Y_n^\alpha(x; k)$ is a polynomials in x while $Z_n^\alpha(x; k)$ is a polynomial in x^k , $\alpha > -1$ and $k = 1, 2, 3, \dots$. For $k = 1$, these polynomials reduce to the Laguerre polynomials $L_n^{(\alpha)}(x)$.

An explicit expression for the polynomials $Z_n^\alpha(x; k)$ was given by Konhauser in the form [1]

$$4.1.1) \quad Z_n^\alpha(x; k) = \frac{\Gamma(kn + \alpha + 1)}{\Gamma(n)} \sum_{j=0}^n (-1)^j \binom{n}{j} \frac{x^{kj}}{\Gamma(kj + \alpha + 1)}$$

The hypergeometric representation for $Z_n^\alpha(x; k)$ is given by

$$4.1.2) \quad Z_n^\alpha(x; k) = \frac{(\alpha + 1)_{kn}}{\Gamma(n)} {}_1F_K \left[-n; \frac{\alpha + 1}{k}, \dots, \frac{\alpha + k}{k}; \left(\frac{x}{k} \right)^k \right]$$

With the help of differential recurrence relations given in [2], we obtain differential recurrence relations for $Z_n^\alpha(x; k)$ as

$$4.1.3) \quad \{x^{1-k} D\} Z_n^\alpha(x; k) = -k \cdot Z_{n-1}^{\alpha+k}(x; k)$$

$$4.1.4) \quad \{x^{-\alpha} D^k (x^{\alpha+k}) - x^k\} Z_n^\alpha(x; k) = (n+1) Z_{n+1}^{\alpha-k}(x; k).$$

From (4.1.3) and (4.1.4) we get the following differential equations for $Z_n^\alpha(x; k)$

$$4.1.5) \quad D^k \{x^{\alpha+1} \cdot D Z_n^\alpha(x; k)\} = x^\alpha (x D - kn) Z_n^\alpha(x; k)$$

In the present note we shall obtain generating relations for $Z_n^\alpha(x; K)$ using Lie group theory.

4.2) Lie operators associated with $Z_n^\alpha(x; K)$:-

Replacing n by $y \frac{\partial}{\partial y}$ and D by $\frac{\partial}{\partial x}$ in (4.1.5) we get the partial differential equation satisfied by

$$u(x, y) = y^n \cdot Z_n^\alpha(x; K) \quad \text{as}$$

$$4.2.1) \quad L u(x, y) = \left[\frac{\partial^k}{\partial x^k} (x^{\alpha+1} \cdot \frac{\partial}{\partial x} Z_n^\alpha) - x^\alpha \left(x \frac{\partial}{\partial x} - K y \frac{\partial}{\partial y} \right) Z_n^\alpha \right] = 0$$

Now consider the following differential operators.

$$4.2.2) \quad A = y \frac{\partial}{\partial y}$$

$$B = y^{-1} x^{1-K} \frac{\partial}{\partial x}$$

$$C = y x^{-\alpha} \frac{\partial^k}{\partial x^k} (x^{\alpha+K}) - y x^K$$

Then

$$4.2.3) \quad x^{-\alpha} L \equiv C B + K A$$

Also we have

$$4.2.4) \quad A \{ y^n \cdot Z_n^\alpha(x; K) \} = n y^n \cdot Z_n^\alpha(x; K)$$

$$B \{ y^n \cdot Z_n^\alpha(x; K) \} = -K \cdot Z_{n-1}^{\alpha+K}(x; K) \cdot y^{n-1}$$

$$C \{ y^n \cdot Z_n^\alpha(x; K) \} = (n+1) Z_{n+1}^{\alpha-K}(x; K) \cdot y^{n+1}$$

The commutator relations satisfied by A , B and C are

$$4.2.5) \quad [A, B] = -B, \quad [A, C] = C$$

$$[B, C] = -K$$

These commutator relations show that $1, A, B, C$ generate a Lie group Γ

We express the extended forms of the transformation group, generated by A by solving the following

equations.

$$\frac{\partial y(p)}{\partial p} = y(p), \quad y(0) = y$$

$$\int \frac{\partial y(p)}{y(p)} = \int \partial p + K$$

$$\log y(p) = p + K$$

When $p=0$, it gives $\log y = K$

$$\log y(p) = p + \log y$$

$$y(p) = y e^p$$

4.2.6) Thus $e^{\partial p} p A \{f(x, y)\} = f(x, y e^p)$

To find extended forms of the group generated by

B we have to solve the following equations.

$$\frac{\partial x(b)}{\partial b} = \frac{\{x(b)\}^{1-K}}{y}$$

$$\int \frac{\partial x(b)}{\{x(b)\}^{1-K}} = \frac{1}{y} \int \partial b + R$$

$$\frac{\{x(b)\}^K}{K} = \frac{1}{y} b + R$$

When $b=0$, $R = \frac{x^K}{K}$

$$\{x(b)\}^K = \frac{Kb}{y} + x^K$$

$$x(b) = \left(x^K + \frac{Kb}{y}\right)^{1/K}$$

Thus

4.2.7) $e^{\partial p} b B \{y^n f(x)\} = y^n e^{bB} f(x)$

$$= y^n f\left\{\left(x^K + \frac{Kb}{y}\right)^{1/K}\right\}$$

Now to find extended forms of the group generated by \mathcal{C} , the miller's method is no longer applicable as the differential operators involved are of order $\neq 1$. for this we use well known operational formula.

$$\mathcal{C}(\mathcal{D}) \{x^\alpha f(x)\} = x^\alpha \mathcal{C} \left(\mathcal{D} + \frac{\alpha}{x}\right) f(x)$$

Now,

$$\mathcal{C} f(x) = y x^{-\alpha} \mathcal{D}_x^K (x^{\alpha+K} f(x)) - y x^K f(x)$$

$$\begin{aligned}
 &= y x^{-\alpha} x^{\alpha} \left(D + \frac{\alpha}{x}\right)^K x^K f(x) - y x^K f(x) \\
 &= \left[y \left(D + \frac{\alpha}{x}\right)^K - y \right] \{ x^K f(x) \}
 \end{aligned}$$

So,

$$C = y \left[\left(D + \frac{\alpha}{x}\right)^K - 1 \right] x^K$$

Then we get the required result as

$$\begin{aligned}
 4.2.8) \quad e^{\omega C} \{ y^n f(x) \} \\
 = y^n e^{-\omega y x^K} e^{\omega y \left\{ \left(D + \frac{\alpha}{x}\right)^K x^K \right\}} f(x)
 \end{aligned}$$

Where $D_x = \frac{d}{dx}$

4.3) Generating Functions annulled by conjugates of $(A - n)$:

We see that $U(x, y) = y^n \cdot Z_n^{\alpha}(x; k)$ are solutions of the simultaneous equations.

$$Lu = 0 \text{ and } Au = nu \text{ for arbitrary } n.$$

With the help of (4.2.7) and (4.2.8) we get

$$\begin{aligned}
 4.3.1) \quad e^{\omega C} \cdot e^{bB} \{ y^n f(x) \} \\
 = e^{\omega C} \cdot y^n f \left\{ \left(x^K + \frac{Kb}{y} \right)^{1/K} \right\} \\
 = y^n \cdot e^{-\omega y z^K} e^{\omega y \left(D + \frac{\alpha}{z} \right)^K z^K} f(z) \\
 = G(x, y) \text{ where } z^K = x^K + \frac{Kb}{y}
 \end{aligned}$$

Put $S = e^{bB + cC}$ then SAS^{-1} is conjugate of A and then

$G(x, y)$ is annulled by L and $S(A - n)S^{-1}$. Now

we consider the following cases :-

Case I : $w = 0$, $b = 1$, (4.3.1) reduces to

$$\begin{aligned}
 4.3.2) \quad e^B \{ y^n \cdot Z_n^{\alpha}(x; k) \} \\
 = y^n \cdot Z_n^{\alpha} \left\{ \left(x^K + \frac{K}{y} \right)^{1/K} ; k \right\}
 \end{aligned}$$

Also,

$$\begin{aligned} e^B \{y^n, z_n^\alpha(x; k)\} &= \sum_{m=0}^{\infty} \frac{(B)^m}{(m)} \{y^n, z_n^\alpha(x; k)\} \\ &= \sum_{m=0}^{\infty} \frac{(B)^{m-1}}{(m)} (-k) z_{n-1}^{\alpha+k}(x; k) \cdot y^{n-1} \\ &= \sum_{m=0}^{\infty} \frac{(B)^{n-m}}{(m)} y^{n-m} (-k)^m z_{n-m}^{\alpha+mK}(x; k) \end{aligned}$$

Hence

$$\begin{aligned} 4.3.3) \quad e^B \{y^n, z_n^\alpha(x; k)\} &= \\ &= y^n \sum_{m=0}^{\infty} \frac{1}{(m)} \left(-\frac{k}{y}\right)^m \cdot z_{n-m}^{\alpha+mK}(x; k) \end{aligned}$$

Equating the two values and after suitable adjustments we get a generating relation as

$$\begin{aligned} 4.3.4) \quad z_n^\alpha \{ (x^K + kt)^{1/k}; k \} &= \\ &= \sum_{m=0}^{\infty} k^m \frac{(-t)^m}{(m)} z_{n-m}^{\alpha+mK}(x; k) \end{aligned}$$

which in particular for $k=1$ gives

$$4.3.5) \quad L_n^\alpha(x+t) = \sum_{m=0}^{\infty} \frac{(-t)^m}{(m)} L_{n-m}^{\alpha+m}(x)$$

Case-II : $b=0$

$w=1$

From (4.3.1) we get

$$\begin{aligned} 4.3.6) \quad e^{\mathcal{F}} \{y^n, z_n^\alpha(x; k)\} &= \\ &= y^n \cdot e^{-yx^k} e^{y(D + \frac{\alpha}{x})^k x^k} \cdot \{z_n^\alpha(x; k)\} \end{aligned}$$

Also,

$$\begin{aligned} e^{\mathcal{F}} \{y^n, z_n^\alpha(x; k)\} &= \sum_{m=0}^{\infty} \frac{(\mathcal{F})^m}{(m)} \{y^n, z_n^\alpha(x; k)\} \\ &= \sum_{m=0}^{\infty} \frac{(\mathcal{F})^{m-1}}{(m)} (n+1) z_{n+1}^{\alpha-k}(x; k) \cdot y^{n+1} \\ &= \sum_{m=0}^{\infty} \frac{(\mathcal{F})^{n-m}}{(m)} \{(n+1) - (n+m)\} z_{n+m}^{\alpha-mK}(x; k) \cdot y^{n+m} \end{aligned}$$

Hence

$$4.3.7) e^Q \{ y^n \cdot z_n^\alpha(x; K) \}$$

$$= y^n \sum_{m=0}^{\infty} (n+1)_m \frac{y^m}{(m)} z_{n+m}^{\alpha-mK}(x; K)$$

Equating the two values in after suitable adjustments we get a generating relation as

$$4.3.8) e^y \left\{ \left(D + \frac{\alpha}{x} \right)^K x^K - x^K \right\} z_n^\alpha(x; K)$$

$$= \sum_{m=0}^{\infty} (n+1)_m \frac{y^m}{(m)} z_{n+m}^{\alpha-mK}(x; K)$$

K = 1 in (4.3.8) gives

$$4.3.9) e^y \left(D + \frac{\alpha}{x} - 1 \right) x L_n^\alpha(x)$$

$$= \sum_{m=0}^{\infty} (n+1)_m \frac{y^m}{(m)} L_{n+m}^{\alpha-m}(x)$$

which on simplifying more, turns to

$$4.3.10) e^{yDx + \alpha y - xy} L_n^\alpha(x)$$

$$= e^{yDx} (e^{\alpha y} \cdot e^{-xy} L_n^\alpha(x))$$

$$= e^{(\alpha+1)y} \exp(-xye^y) L_n^\alpha(xe^y)$$

used. $e^{tDx} f(x) = e^t f(xe^t)$

$$= \sum_{m=0}^{\infty} (n+1)_m \frac{y^m}{(m)} L_{n+m}^{\alpha-m}(x)$$

Case III :- $b \neq 0, w \neq 0$, Let $w = 1$

then (4.3.1) gives

$$4.3.11) e^{bB} e^Q \{ y^n \cdot z_n^\alpha(x; K) \}$$

$$= y^n e^{-y} e^{y \left(D + \frac{\alpha}{z} \right)^K} z^K z_n^\alpha(z; K)$$

where $z^K = \left(x^K + \frac{Kb}{y} \right)$

Also

$$e^{bB} e^Q \{ y^n \cdot z_n^\alpha(x; K) \}$$

$$= e^Q e^{bB} \{ y^n \cdot z_n^\alpha(x; K) \}$$

$$= e^{-y} \sum_{m=0}^{\infty} y^{n-m} \frac{(-kb)^m}{[m]} Z_{n-m}^{\alpha+mk} (x; k)$$

$$4.3.12) = \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} (n-m+1)_s \frac{y^{n-m+s}}{[m][s]} (-kb)^m \cdot Z_{n-m+s}^{\alpha+mk-sk} (x; k)$$

Equating the two values and after suitable adjustments

we get a generating relation as

$$4.3.13) e^{-y} e^y \left\{ D + \alpha \left(x^k + \frac{kb}{y} \right)^{-1/k} \right\}^k \cdot \left(x^k + \frac{kb}{y} \right)$$

$$\cdot Z_n^{\alpha} \left\{ \left(x^k + \frac{kb}{y} \right)^{1/k} ; k \right\}$$

$$= \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} (-kb)^m (n-m+1)_s \frac{y^{s-m}}{[s][m]} Z_{n-m+s}^{\alpha+mk-sk} (x; k)$$

In particular for $k = 1$, (4.3.13) gives

$$4.3.14) e^{-y} e^y (D + \alpha z^{-1}) z \{ L_n^{\alpha}(z) \}$$

Where $z = x + \frac{b}{y}$

$$= \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} (-b)^m (n-m+1)_s \frac{y^{s-m}}{[s][m]} L_{n-m+s}^{\alpha+m-s} (x)$$

which on further simplifications gives

$$e^{-y} e^y D z \{ e^{\alpha y z^2 - y z} L_n^{\alpha}(z) \}$$

$$= e^{-y} e^y \exp \{ \alpha y z^2 e^{2y} - y z e^y \} L_n^{\alpha}(z e^y)$$

$$= \exp \{ \alpha y e^{2y} \left(x + \frac{b}{y} \right)^2 - y e^y \left(x + \frac{b}{y} \right) \} \cdot L_n^{\alpha} \left\{ e^y \left(x + \frac{b}{y} \right) \right\}$$

$$4.3.15)$$

$$= \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} (-b)^m (n-m+1)_s \frac{y^{s-m}}{[s][m]} L_{n-m+s}^{\alpha+m-s} (x)$$

4.4) Some more generating Relations for $Z_n^{\alpha}(x; k)$

(A) H.M. Shrivastava [2] has given recurrence relations for $Z_n^{\alpha}(x; k)$

$$4.4.1) \left(x \frac{\partial}{\partial x} + \alpha \right) Z_n^{\alpha}(x; k) = (kn + \alpha) Z_n^{\alpha-1}(x; k)$$

So we consider the operator

$$4.4.2) \quad B_1 = \frac{x}{y} \frac{\partial}{\partial x} + \frac{\alpha}{y}$$

Then we observe that

$$4.4.3) \quad B_1 \{ y^\alpha \cdot Z_n^\alpha(x; K) \} = (Kn + \alpha) Z_n^{\alpha-1}(x; K) \cdot y^{\alpha-1}$$

Using the same method used by Miller [3] we get the extended form of the transformation group generated by B_1 as

$$4.4.4) \quad e^{bB_1} \{ y^\alpha \cdot Z_n^\alpha(x; K) \} = y^\alpha \cdot e^{\alpha b/y} Z_n^\alpha(x e^{b/y}; K)$$

$$4.4.5) \quad \text{Also } e^{bB_1} \{ y^\alpha \cdot Z_n^\alpha(x; K) \} = y^\alpha \sum_{m=0}^{\infty} (Kn + \alpha - m + 1)_m \left(\frac{b}{y}\right)^m \frac{1}{\underline{m}} Z_n^{\alpha-m}(x; K)$$

equating both values of $e^{bB_1} \{ y^\alpha \cdot Z_n^\alpha(x; K) \}$ and making appropriate adjustments we get

$$4.4.6) \quad e^{\alpha t} Z_n^\alpha(x e^t; K) = \sum_{m=0}^{\infty} (Kn + \alpha - m + 1)_m \frac{t^m}{\underline{m}} Z_n^{\alpha-m}(x; K)$$

Where $t = \frac{b}{y}$

Which in particular for $K = 1$ gives

$$4.4.7) \quad e^{\alpha t} L_n^\alpha(x e^t) = \sum_{m=0}^{\infty} (n + \alpha - m + 1)_m \frac{t^m}{\underline{m}} L_n^{\alpha-m}(x)$$

as $Z_n^\alpha(x; 1) = L_n^\alpha(x)$

(B) Following recurrence relations is also given by

[2] for $Z_n^\alpha(x; K)$

$$4.4.8) \quad (Kn - x D) Z_n^\alpha(x; K) = K(Kn + \alpha - K + 1) Z_{n-1}^\alpha(x; K)$$

So let us consider an operation

$$4.4.9) B_2 = K \frac{\partial}{\partial y} - \frac{x}{y} \frac{\partial}{\partial x}$$

Then

$$4.4.10) B_2 \{ y^n \cdot Z_n^\alpha(x; K) \} \\ = K(Kn + \alpha - K + 1)_{mK} \cdot y^{n-1} Z_{n-1}^\alpha(x; K)$$

The extended form of the transformation group generated by B_2 is

$$4.4.11) e^{b B_2} \{ y^n \cdot Z_n^\alpha(x; K) \} \\ = (Kb + y)^n \cdot Z_n^\alpha \left\{ \frac{x y^{1/K}}{(Kb + y)^{1/K}} ; K \right\}$$

It has been obtained by using the method of Miller

[3] Also

$$4.4.12) e^{b B_2} \{ y^n \cdot Z_n^\alpha(x; K) \} \\ = \sum_{m=0}^{\infty} \frac{b^m}{m!} B_2^m \{ y^n \cdot Z_n^\alpha(x; K) \} \\ = y^n \sum_{m=0}^{\infty} \frac{1}{m!} \left(\frac{Kb}{y} \right)^m Z_{n-m}^\alpha(x; K) \cdot \\ \cdot (Kn + \alpha - mK + 1)_{mK}$$

Hence Equating the two values and making appropriate adjustments we get

$$4.4.13) (1+t)^n Z_n^\alpha \left\{ \frac{x}{(1+t)^{1/K}} ; K \right\} \\ = \sum_{m=0}^{\infty} \frac{t^m}{m!} (Kn + \alpha - mK + 1)_{mK} \cdot Z_{n-m}^\alpha(x; K)$$

Which in particular for $K = 1$ gives

$$4.4.14) (1+t)^n L_n^\alpha \left(\frac{x}{1+t} \right) \\ = \sum_{m=0}^{\infty} \frac{t^m}{m!} (n + \alpha - m + 1)_m L_{n-m}^\alpha(x) \\ \text{as } Z_n^\alpha(x; K) = L_n^\alpha(x)$$

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CHAPTER V

LIE THEORY AND HYPERGEOMETRIC FUNCTIONS ${}_2F_1$:-

5.1. INTRODUCTION : Louis Weisner has introduced in [4] to find Lie Operators and then generating functions of ${}_2F_1(a, b, c, z)$ corresponding to raising and lowering of parameter a . Manocha [5] B.M. Agarwal & Renu Jain [6] etc. have tried to obtain generating functions by variation of parameter a . In the present paper, the Authors have tried to find Lie Operators effecting the parameter c and obtained the generating functions corresponding to lowering and raising of parameter c .

For the reasons of convergence, - throughout this chapter, we take $|z| < 1$

5.2. Differential Equation for ${}_2F_1(a, b; c+n; z)$:-

Slater [3] has given following two differential recurrence relations for ${}_2F_1(a, b; c+n; z)$

$$5.2.1) \left[z \frac{\partial}{\partial z} + c+n-1 \right] {}_2F_1(a, b; c+n; z) \\ = (c+n-1) {}_2F_1(a, b; c+n-1; z)$$

$$5.2.2) \left[(c+n)(1-z) \frac{\partial}{\partial z} - (c+n)(a+b-c-n) \right] \cdot \\ \cdot {}_2F_1(a, b; c+n; z) \\ = (c+n-a)(c+n-b) \cdot {}_2F_1(a, b; c+n+1; z)$$

From (5.2.1) and (5.2.2) we get the following differential equation for ${}_2F_1(a, b; c+n; z)$

$$(c+n) \left[\left(z \frac{\partial}{\partial z} + n+c-1 \right) \left\{ (1-z) \frac{\partial}{\partial z} - (a+b-c-n) \right\} \right. \\ \left. - (c+n-a)(c+n-b) \right] u = 0$$

5.2.3) Now replace n by $y \frac{\partial}{\partial y}$ we get

the partial differential equation satisfied by y^n .

${}_2F_1(a, b, c+n; z)$ as

$$5.2.4) \quad (c + y \frac{\partial}{\partial y}) \left[(z \frac{\partial}{\partial z} + y \frac{\partial}{\partial y} + c - 1) \cdot \left\{ (1-z) \frac{\partial}{\partial z} - a - b + c + y \frac{\partial}{\partial y} \right\} - (c + y \frac{\partial}{\partial y} - a)(c + y \frac{\partial}{\partial y} - b) \right] u = 0.$$

Now consider the following differential operators

$$5.2.5) \quad A = y \frac{\partial}{\partial y}.$$

$$B = \frac{z}{y} \frac{\partial}{\partial z} + \frac{\partial}{\partial y} + \frac{c-1}{y}$$

$$\mathcal{C} = (1-z)cy \frac{\partial}{\partial z} + (1-z)y^2 \frac{\partial^2}{\partial y \partial z} + y^3 \frac{\partial^2}{\partial y^2} + (2c-a-b+1)y^2 \frac{\partial}{\partial y} - yc(a+b-c)$$

Then

$$5.2.6) \quad (c+A)L \equiv B\mathcal{C} - (A+\mathcal{C}-a)(A+\mathcal{C}-b) \cdot (A+\mathcal{C})$$

Also

$$5.2.7) \quad A \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} = ny^n \cdot {}_2F_1(a, b; c+n; z)$$

$$B \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} = (c+n-1)y^{n-1} \cdot {}_2F_1(a, b; c+n-1; z)$$

$$\mathcal{C} \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} = (c+n-a)(c+n-b)y^{n+1} \cdot {}_2F_1(a, b; c+n+1; z)$$

The commutator relations satisfied by A , B and \mathcal{C} are

$$5.2.8) \quad [A, B] = -B, \quad [A, \mathcal{C}] = \mathcal{C}$$

$$[B, \mathcal{C}] = \{ (3c^2 + ac^2 - 3c - 2ac - 2bc + a + 1 + ab + b) + (bc - 3 - 2a - 2b)A + 3A^2 \}$$

These commutator relations show that $1, A, B, \mathcal{C}$

generate a Lie group.

5.2.9) We put

$$\beta = \frac{z}{y} \frac{\partial}{\partial z} + \frac{c+n-1}{y}$$

$$\mathcal{C} = y(c+n)(1-z) \frac{\partial}{\partial z} - y(c+n)(a+b-c-n)$$

(i) Now to find extended forms of the group generated by A we have to solve as follows :

$$\frac{\partial y(a)}{\partial a} = y(a) \quad , \quad y(0) = y$$

$$\int \frac{\partial y(a)}{y(a)} = \int da + K$$

$$\log y(a) = a + K$$

When $a = 0$, it gives $\log y = K$

$$\log y(a) = a + \log y$$

$$y(a) = ye^a$$

5.2.10) $\exp a A \{f(y, z)\} = f(ye^a, z)$

(ii) To find $\exp w \beta$ We have to solve following equations as directed in: Miller [1.]

$$\frac{dz(w)}{dw} = \frac{z(w)}{y} \quad \text{and} \quad \frac{dv(w)}{dw} = \frac{c+n-1}{y} v(w)$$

$$\frac{dz(w)}{z(w)} = \frac{1}{y} dw$$

$$\log z(w) = \frac{w}{y} + K$$

when $w = 0$, $z(0) = z$

then $K = \log z$

$$\log z(w) = \frac{w}{y} + \log z$$

$$z(w) = z e^{w/y}$$

$$\frac{dv(w)}{v(w)} = \frac{c+n-1}{y} dw$$

$$\log v(w) = \frac{c+n-1}{y} w + K$$

when $w = 0$, $v(0) = 1$

then $K = 0$

$$v(w) = e^{(c+n-1)w/y}$$

5.2.11) $\exp w \beta \{y^p f(z)\} = y^p e^{(c+n-1)w/y} f(ze^{w/y})$

(iii) To find $\exp \mu \mathcal{C}$ we have to integrate as follows:

$$\frac{dz(\mu)}{d\mu} = y(c+n)\{1-z(\mu)\}$$

$$\int \frac{dz(\mu)}{1-z(\mu)} = y(c+n) \int d\mu + K$$

$$-\log\{1-z(\mu)\} = (c+n)y\mu + K$$

when $\mu=0$, $z(0) = z$, $K = -\log(1-z)$

$$-\log\{1-z(\mu)\} = (c+n)y\mu - \log(1-z)$$

$$\frac{1-z}{1-z(\mu)} = e^{(c+n)y\mu}$$

So,

$$z(\mu) = 1 - (1-z)e^{-(c+n)y\mu}$$

and,

$$\frac{dv(\mu)}{d\mu} = -y(c+n)(a+b-c-n)v(\mu)$$

$$\log v(\mu) = -y(c+n)(a+b-c-n)\mu + K$$

when

$$\mu=0, v(0)=1, K=0$$

So,

$$\log v = -y(c+n)(a+b-c-n)\mu$$

$$v = e^{(c+n)(c+n-a-b)\mu y}$$

5.2.12)

$$\exp \mu \in \{y^p, f(z)\} = y^p e^{\mu y(c+n)(c+n-a-b)}$$

$$= \cdot f\{1-(1-z)e^{-(c+n)\mu y}\}$$

5.3.)

Generating Functions annulled by Conjugates of

(A - n):- We see that $u = y^n {}_2F_1(a, b; c+n; z)$

are solutions of the simultaneous equations $Lu = 0$

and $Au = nu$ for arbitrary n . Now.

5.3.1)

$$e^{\mu \epsilon} e^{\omega B} \{y^n {}_2F_1(a, b; c+n; z)\}$$

$$= y^n e^{(c+n-1)\frac{\omega}{y} + \mu y(c+n)(c+n-a-b)}$$

$$\cdot {}_2F_1[a, b; c+n; \{1-(1-ze^{\omega/y})e^{-(c+n)\mu y}\}]$$

$$= G(x, y)$$

put $S = e^{\omega B + \mu \epsilon}$ then SAS^{-1} is a

conjugate of A and $G(x, y)$ is annulled by L and

$$S(A-n)S^{-1}$$

Now we consider the following cases :-

Case - I : $w = 0, \mu = 1$

Then (5.3.1) reduces to

$$\begin{aligned} 5.3.2) \quad e^y \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} \\ = y^n \cdot e^{y(c+n)(c+n-a-b)} \\ \cdot {}_2F_1[a, b; c+n; \{1 - (1-z)e^{-(c+n)y}\}] \end{aligned}$$

Also,

$$\begin{aligned} e^y \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} \\ = \sum_{m=0}^{\infty} \frac{(c)_m}{[m]} [y^n \cdot {}_2F_1(a, b; c+n; z)] \\ = \sum_{m=0}^{\infty} \frac{(c)^{m-1}}{[m]} (c+n-a)(c+n-b) y^{n+1} \\ \cdot {}_2F_1(a, b; c+n+1; z) \\ = \sum_{m=0}^{\infty} \frac{(c)^{m-m}}{[m]} \left\{ \begin{array}{l} (c+n-a) \cdots (c+n-a+m-1) \cdot \\ (c+n-b) \cdots (c+n-b+m-1) \cdot \\ y^{n+m} \cdot {}_2F_1(a, b; c+n+m; z) \end{array} \right\} \\ = \sum_{m=0}^{\infty} \frac{1}{[m]} (c+n-a)_m (c+n-b)_m y^{n+m} \\ \cdot {}_2F_1(a, b; c+n+m; z) \end{aligned}$$

$$\begin{aligned} 5.3.3) \quad \text{So, } e^y \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} \\ = \sum_{m=0}^{\infty} \frac{1}{[m]} (c+n-a)_m (c+n-b)_m y^{n+m} \cdot {}_2F_1(a, b; c+n+m; z) \end{aligned}$$

Equating the two values and after minor adjustments

we get

$$\begin{aligned} 5.3.4) \quad e^{y(c+n)(c+n-a-b)} \cdot {}_2F_1[a, b; c+n; \{1 - (1-z) \cdot \\ \cdot e^{-(c+n)y}\}] \end{aligned}$$

$$= \sum_{m=0}^{\infty} (c+n-a)_m (c+n-b)_m \frac{y^m}{\underline{m}}.$$

$${}_2F_1(a, b; c+n+m; z)$$

$$\text{where } |z| < 1, |1 - (1-z)e^{-(c+n)y}| < 1$$

Case II $w = 1$, $\mu = 0$

Then (5.3.1) reduces to

$$\begin{aligned} 5.3.5) \quad e^B \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} \\ = y^n e^{\frac{c+n-1}{y}} \cdot {}_2F_1(a, b; c+n; ze^y y) \end{aligned}$$

Also,

$$\begin{aligned} e^B \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} \\ = \sum_{m=0}^{\infty} \frac{(B)^m}{\underline{m}} [y^n \cdot {}_2F_1(a, b; c+n; z)] \\ = \sum_{m=0}^{\infty} \frac{(B)^{m-1}}{\underline{m}} (c+n-1) y^{n-1} \cdot {}_2F_1(a, b; c+n-1; z) \end{aligned}$$

$$= \sum_{m=0}^{\infty} \frac{(B)^{m-m}}{\underline{m}} (c+n-1) \cdots (c+n-m) y^{n-m} \cdot {}_2F_1(a, b; c+n-m; z)$$

$$\begin{aligned} 5.3.6) \quad e^B \{ y^n \cdot {}_2F_1(a, b; c+n; z) \} \\ = \sum_{m=0}^{\infty} \frac{(c+n-m)_m}{\underline{m}} y^{n-m} \cdot {}_2F_1(a, b; c+n-m; z) \end{aligned}$$

Equating the two values and after appropriate adjustments we get

$$\begin{aligned} 5.3.7) \quad e^{\frac{c+n-1}{y}} \cdot {}_2F_1(a, b; c+n; ze^y y) \\ = \sum_{m=0}^{\infty} \frac{(c+n-m)_m}{y^m \underline{m}} \cdot {}_2F_1(a, b; c+n-m; z) \end{aligned}$$

$$|z| < 1 \text{ and } |ze^y y| < 1$$

Special case: For $n = 0$

$$5.3.8) \quad e^{\frac{c-1}{y}} \cdot {}_2F_1(a, b; c; ze^y y)$$

$$= \sum_{m=0}^{\infty} \frac{(c-m)_m}{y^m (m)} \cdot {}_2F_1 [a, b; c-m; z]$$

Case III :- $w \neq 0$, $M=1$

Then (5.3.1) reduces to

$$\begin{aligned} 5.3.9) \quad & e^{\frac{\omega}{y}} e^{\omega B} \{ y^n \cdot {}_2F_1 (a, b; c+n; z) \} \\ & = y^n \cdot e^{(c+n-1)\frac{\omega}{y} + y(c+n)(c+n-a-b)} \cdot \\ & \quad \cdot {}_2F_1 [a, b; c+n; \{ 1 - (1 - ze^{\omega/y}) e^{-(c+n)y} \}] \end{aligned}$$

Also,

$$\begin{aligned} 5.3.10) \quad & e^{\frac{\omega}{y}} e^{\omega B} \{ y^n \cdot {}_2F_1 (a, b; c+n; z) \} \\ & = e^{\frac{\omega}{y}} \sum_{m=0}^{\infty} \frac{\omega^m}{(m)} (c+n-m)_m y^{n-m} \cdot {}_2F_1 (a, b; c+n-m; z) \\ & = \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} \frac{\omega^m}{(m)(s)} (c+n-m)_m \cdot \\ & \quad \cdot (c+n-m-a)_s (c+n-m-b)_s y^{n-m+s} \cdot {}_2F_1 (a, b; c+n-m+s; z) \end{aligned}$$

Equating both values and after appropriate adjustments we get

$$\begin{aligned} 5.3.11) \quad & e^{(c+n-1)\frac{\omega}{y} + y(c+n)(c+n-a-b)} \cdot {}_2F_1 [a, b; c+n; \{ 1 - (1 - ze^{\omega/y}) e^{-(c+n)y} \}] \\ & = \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} \frac{\omega^m}{(m)(s)} (c+n-m)_m (c+n-m-a)_s \cdot \\ & \quad \cdot (c+n-m-b)_s y^{s-m} \cdot {}_2F_1 (a, b; c+n-m+s; z) \end{aligned}$$

where $|z| < 1$ and $|1 - (1 - ze^{\omega/y}) e^{-(c+n)y}| < 1$

Special Case :- for $n = 0$

$$\begin{aligned} 5.3.12) \quad & e^{(c-1)\frac{\omega}{y} + yc(c-a-b)} \cdot {}_2F_1 [a, b; c; \{ 1 - (1 - ze^{\omega/y}) e^{-cy} \}] \end{aligned}$$

$$= \sum_{s=0}^{\infty} \sum_{m=0}^{\infty} \frac{\omega^m}{\underline{m} \underline{s}} (c-m)_m (c-m-a)_s (c-m-b)_s.$$

$$\cdot y^{s-m} {}_2F_1(a, b; c-m+s; z)$$

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CHAPTER VI

ON CERTAIN GENERATING RELATIONS INVOLVING CLASSICAL POLYNOMIALS.

1. INTRODUCTION : Shrivastava and Singh (1) in an attempt to unify the classical polynomials, considered a class of functions defined by relation -

$$6.1.1) \quad P_n^{(\alpha, \beta, k)}(x, r, s, m, A, B) \\ = (Ax + B)^{-\alpha} (1 - kx^r)^{-\beta/k} \cdot D^n [(Ax + B)^{\alpha + mn} (1 - kx^r)^{\beta/k + sn}]$$

where $\alpha, \beta, k, s, m, A$ and B are all parameters with suitable restrictions as per requirement. The above generalisation includes the classical polynomials and functions of Mathematical Physics as special cases.

In particular we mention few below :-

Jacobi Polynomials :

$$6.1.2) \quad P_n^{(\alpha, \beta)}(x) = \frac{(-1)^n}{(n)} P_n^{(\alpha, \beta, 1)}(x, 1, 1, 1, 1, 1) \\ = \frac{(-1)^n}{(n)} P_n^{(\beta, -\alpha, -1)}(x, 1, 1, 1, -1, 1) \\ = \frac{(-1)^n}{(n)} P_n^{(\alpha, \beta, 1)}\left(\frac{1+x}{2}, 1, 1, 1, 1, 0\right) \\ = \frac{1}{(n)} P_n^{(\alpha, \beta, -1)}\left(\frac{1-x}{2}, 1, 1, 1, 1, 0\right)$$

Laguerre Polynomials :-

$$6.1.3) \quad L_n^{(\alpha)}(x) = \lim_{k \rightarrow 0} \frac{1}{(n)} P_n^{(\alpha, 1, k)}(x, 1, 0, 1, 1, 0)$$

Hermite Polynomials :-

$$6.1.4) \quad H_n(x) = \lim_{k \rightarrow 0} P_n^{(0, 2, k)}(x, 1, 0, 0, 1, 0) \\ = \lim_{k \rightarrow 0} (-1)^n P_n^{(0, 1, k)}(x, 2, 0, 0, 1, 0)$$

Bessel Polynomials :

$$6.1.5) \quad y_n(x, a+2, b) = \lim_{k \rightarrow 0} b^{-n} P_n^{(a, b, k)}(x, -1, 0, 2, 1, 0)$$

Other than above, we may mention the names of Gegenbauer polynomials, Generalised Functions of Gould Hopper [2] Generalised Laguerre Functions of Singh - Shrivastava [3] and Chatterjee [4] etc. which are all included in [1].

In the present note, we shall derive Mehler's type formulas for the function (1.1) by group theoretic approach when a bilinear generating relation is known.

$$6.2) \quad \underline{\text{Lie - Operators for } P_n^{(\alpha, \beta, k)}(x, r, s, m, A, B)}:-$$

Shrivastava - Singh [1] has given the operational relation

$$6.2.1) \quad \left(D + \frac{\alpha A}{Ax+B} + \frac{\beta r x^{r-1}}{1-kx^r} \right) P_n^{(\alpha, \beta, k)}(x, r, s, m, A, B) \\ = (Ax+B)^{-m} (1-kx^r)^{-s} P_{n+1}^{(\alpha-m, \beta-Ks, k)}(x, r, s, m, A, B)$$

Now put

$$6.2.2) \quad \Delta_{y, x} = y (Ax+B)^{m-1} (1-kx^r)^{s-1} \cdot \left[(Ax+B)(1-kx^r) \frac{\partial}{\partial x} + \alpha A(1-kx^r) + \beta r x^{r-1} (Ax+B) \right]$$

So that

$$6.2.3) \quad \Delta_{y, x} \left\{ P_n^{(\alpha, \beta, k)}(x, r, s, m, A, B) y^n \right\} \\ = P_{n+1}^{(\alpha-m, \beta-Ks, k)}(x, r, s, m, A, B) y^{n+1}$$

Hence clearly $\Delta_{y, x}$ forms a raising ~~xxx~~ Lie operator for class of functions $P_n^{(\alpha, \beta, k)}(x, r, s, m, A, B)$

The extended form of this operator is given by

$$6.2.4) e^{\omega \Lambda y, x} f(x, y) = (Ax + B)^{-\alpha} (1 - Kx^r)^{-\beta/K} \\ \cdot [A(x+t) + B]^{\alpha} [1 - K(x+t)^r]^{\beta/K} \\ \cdot f(x+t, y)$$

$$\text{where } t = \omega y (Ax + B)^m (1 - Kx^r)^s$$

(6.2.4) has been obtained by using the following generating relation in [1]

$$6.2.5) \sum_{n=0}^{\infty} \frac{t^n}{[n]} P_n^{(\alpha-mn, \beta-KSn, K)}(x, r, s, m, A, B) \\ = (Ax + B)^{-\alpha} (1 - Kx^r)^{-\beta/K} \\ \cdot [A\{x + t(Ax + B)^m (1 - Kx^r)^s\} + B]^{\alpha} \\ \cdot [1 - K\{x + t(Ax + B)^m (1 - Kx^r)^s\}^r]^{\beta/K}$$

6.3) Mehler's type formulas :

Consider the bilinear generating function, supposed to exist for $P_n^{(\alpha, \beta, K)}(x, r, s, m, A, B)$ as

$$6.3.1) G(x, z, \omega) = \sum_{n=0}^{\infty} a_n \omega^n P_n^{(\alpha, \beta, K)}(x, r, s, m, A, B) \\ = P_n^{(\gamma, \delta, \lambda)}(z, p, q, l, C, D)$$

Putting $\omega = \omega t_1 t_2 g$ we get

$$6.3.2) G(x, z, \omega t_1 t_2 g) = \sum_{n=0}^{\infty} a_n \{t_1^n P_n^{(\alpha, \beta, K)}(x, r, s, m, A, B)\} \\ \cdot \{P_n^{(\gamma, \delta, \lambda)}(z, p, q, l, C, D) t_2^n\} (\omega g)^n$$

Now operating both sides by

$$e^{\omega \Lambda x, t_1} ; e^{\omega \Lambda z, t_2}$$

with appropriate adjustments of parameter, we get by (6.2.3)

$$6.3.3) (\exp \omega \Lambda x, t_1) (\exp \omega \Lambda z, t_2) \cdot G(x, z, \omega t_1 t_2 g)$$

$$= \sum_{n=0}^{\infty} a_n \sum_{j_1=0}^{\infty} \sum_{j_2=0}^{\infty} \frac{\omega^{j_1}}{j_1!} t_1^{j_1+n} P_{j_1+n}^{(\alpha-mj_1, \beta-j_1, K, S, K)}(x, r, s, m, A, B) \cdot \frac{\omega^{j_2}}{j_2!} t_2^{n+j_2} P_{j_2+n}^{(\gamma-lj_2, \delta-lj_2, \lambda)}(z, p, q, l, c, D) (\omega g)^n$$

But by (6.2.4)

$$\begin{aligned} 6.3.4) & (\exp \Lambda_{x,t_1}) (\exp \Lambda_{z,t_2}) G(x, z, \omega t_1, t_2 g) \\ &= (Ax+B)^{-\alpha} (1-Kx^r)^{-\beta/K} \\ & \cdot [A \{x + \omega t_1 (Ax+B)^m (1-Kx^r)^s\} + B]^{\alpha} \\ & \cdot [1-K \{x + \omega t_1 (Ax+B)^m (1-Kx^r)^s\}^r]^{\beta/K} \\ & \cdot (Cz+D)^{-\gamma} (1-\lambda z^p)^{-\delta/\lambda} \\ & \cdot [C \{z + t_2 \omega (Cz+D)^l (1-\lambda z^p)^q\} + D]^{\gamma} \\ & \cdot [1-\lambda \{z + t_2 \omega (Cz+D)^l (1-\lambda z^p)^q\}^p]^{\delta/\lambda} \\ & \cdot G \left[x + t_1 \omega (Ax+B)^m (1-Kx^r)^s, \right. \\ & \quad \left. z + t_2 \omega (Cz+D)^l (1-\lambda z^p)^q, \right. \\ & \quad \left. \omega t_1, t_2 g \right] \end{aligned}$$

From (6.3.3) and (6.3.4), on putting $t_1 = t_2 = 1$ and after series manipulation we get

$$\begin{aligned} 6.3.5) & (Ax+B)^{-\alpha} (1-Kx^r)^{-\beta/K} \\ & \cdot [A \{x + \omega (Ax+B)^m (1-Kx^r)^s\} + B]^{\alpha} \\ & \cdot [1-K \{x + \omega (Ax+B)^m (1-Kx^r)^s\}^r]^{\beta/K} \\ & \cdot (Cz+D)^{-\gamma} (1-\lambda z^p)^{-\delta/\lambda} \\ & \cdot [C \{z + \omega (Cz+D)^l (1-\lambda z^p)^q\} + D]^{\gamma} \\ & \cdot [1-\lambda \{z + \omega (Cz+D)^l (1-\lambda z^p)^q\}^p]^{\delta/\lambda} \\ & \cdot G \left[x + \omega (Ax+B)^m (1-Kx^r)^s, \right. \\ & \quad \left. z + \omega (Cz+D)^l (1-\lambda z^p)^q, \omega g \right] \end{aligned}$$

$$= \sum_{n=0}^{\infty} \sum_{j_1=0}^{\infty} \sum_{j_2=0}^{\min(n, j_1)} \frac{a_{n-j_2}}{(j_1-j_2)! (j_2)!} P_{j_1+n-2j_2}^{(\alpha-mj_1+mj_2, \beta-(j_1-j_2)KS} (x, r, s, n, A, B)$$

$$\cdot P_n^{(\gamma-lj_2, \delta-j_2, q, \lambda)} (z, p, q, l, c, D) \cdot \omega^{n+j_1-j_2} g^{n-j_2}$$

Thus we have proved the theorem :-

If there exists a bilinear generating function of the form (6.3.1), then there exists a generating relation of the form (6.3.5).

6.4) Applications of the Theorem:-

Although the above theorem can be applied to many well known classical polynomials, we give below two special cases for Jacobi polynomials and Hermite polynomials respectively.

(A) Jacobi Polynomials :- Manocha [5] has given following bilinear generating function for

Jacobi Polynomials. $P_n^{(\alpha, \beta)}(x)$ as

$$6.4.1) \sum_{n=0}^{\infty} \frac{(\lambda)_n \underline{n}}{(-\alpha-\beta)_n (-\gamma-\delta)_n} P_n^{(\alpha-n, \beta-n)}(x) \cdot P_n^{(\gamma-n, \delta-n)}(y) t^n$$

$$= \left[1 - \frac{1}{4} (1+x)(1+y)t \right]^{-\lambda} \sum_{n=0}^{\infty} \frac{(\lambda)_n (-\beta)_n (-\delta)_n}{\underline{n} (-\alpha-\beta)_n (-\gamma-\delta)_n} t^n$$

$$\cdot \frac{[1 - \frac{1}{4} (1+x)(1+y)t]^n}{F_2 \left[\lambda+n, \beta+n, -\delta+n, -\alpha-\beta+n, -\gamma-\delta+n, - (1+y)t, - (1+x)t \right]}$$

We know the Rodrigues form of Jacobi Polynomials

$$P_n^{(\alpha-n, \beta-n)}(x) = \frac{(-1)^n}{2^n \underline{n}} (1-x)^{-\alpha+n} (1+x)^{-\beta+n} \cdot D^n [(1-x)^\alpha (1+x)^\beta]$$

On replacing x by -x we get

$$P_n^{(\alpha-n, \beta-n)}(-x) = \frac{(-1)^n}{2^n \underline{n}} (1+x)^{-\alpha+n} (1-x)^{-\beta+n}$$

$$\cdot D^n [(1+x)^\alpha (1-x)^\beta]$$

With the help of (6.1.1) we get

$$\frac{P_n^{(\alpha-n, \beta-n)}(-x)}{(1-x^2)^n} = \frac{(-1)^n}{2^n \lfloor n} P_n^{(\alpha, \beta, 1)}(x, 1, 0, 0, 1, 1)$$

Put the expression in L.H.S of (6.4.1) which gives

$$\sum_{n=0}^{\infty} \frac{(\lambda)_n \lfloor n}{(-\alpha-\beta)_n (-\gamma-\delta)_n} \frac{(-1)^{2n} (1-x^2)^{2n}}{2^{2n} \lfloor n \lfloor n}$$

$$\cdot P_n^{(\alpha, \beta, 1)}(x, 1, 0, 0, 1, 1) \cdot P_n^{(\gamma, \delta, 1)}(z, 1, 0, 0, 1, 1) t^n$$

which is of the form (6.3.1), Hence by the theorem proved the form (6.3.5) should exist

$$6.4.2) (1+x)^{-\alpha} (1-x)^{-\beta} \left[1+x + \frac{t(1-x^2)^2}{4} \right]^\alpha \cdot$$

$$\cdot \left[1-x - \frac{t(1-x^2)^2}{4} \right]^\beta (1+z)^{-\gamma} (1-z)^{-\delta}$$

$$\cdot \left[1+z + \frac{t(1-x^2)^2}{4} \right]^\gamma \left[1-z - \frac{t(1-x^2)^2}{4} \right]^\delta$$

$$\cdot \sum_{n=0}^{\infty} \frac{(-\beta)_n (-\delta)_n}{(-\alpha-\beta)_n (-\gamma-\delta)_n} \cdot \frac{g^n t^n (1-x^2)^{2n}}{2^{2n}}$$

$$\cdot \left[1 - \frac{1}{4} \left\{ 1-x - \frac{t(1-x^2)^2}{4} \right\} \left\{ 1-z - \frac{t(1-x^2)^2}{4} \right\} \right]$$

$$\cdot \left[\frac{g t (1-x^2)^2}{4} \right]^{-n-1}$$

$$\cdot F_2 \left[1+n, \beta+n, -\delta+n, -\alpha-\beta+n, -\gamma-\delta+n, \right.$$

$$\left. - \left\{ 1-z - \frac{t(1-x^2)^2}{4} \right\} \frac{g t (1-x^2)^2}{4} \right]$$

$$\frac{2 \left[1 - \frac{1}{4} \left\{ 1-x - \frac{t(1-x^2)^2}{4} \right\} \left\{ 1-z - \frac{t(1-x^2)^2}{4} \right\} \frac{g t (1-x^2)^2}{4} \right]}{2 \left[1 - \frac{1}{4} \left\{ 1-x - \frac{t(1-x^2)^2}{4} \right\} \left\{ 1-z - \frac{t(1-x^2)^2}{4} \right\} \frac{g t (1-x^2)^2}{4} \right]}$$

$$\cdot \left[1-x - \frac{t(1-x^2)^2}{4} \right] \frac{g t (1-x^2)^2}{4}$$

$$\frac{2 \left[1 - \frac{1}{4} \left\{ 1-x - \frac{t(1-x^2)^2}{4} \right\} \left\{ 1-z - \frac{t(1-x^2)^2}{4} \right\} \frac{g t (1-x^2)^2}{4} \right]}{2 \left[1 - \frac{1}{4} \left\{ 1-x - \frac{t(1-x^2)^2}{4} \right\} \left\{ 1-z - \frac{t(1-x^2)^2}{4} \right\} \frac{g t (1-x^2)^2}{4} \right]}$$

$$= \sum_{n=0}^{\infty} \sum_{j_1=0}^{\infty} \sum_{j_2=0}^{\min(n, j_1)} \binom{\lambda}{n-j_2} \left(\frac{x^2-1}{2} \right)^{j_1} \frac{(n+j_1-2j_2)}{(-\alpha-\beta)_{n-j_2} (-\gamma-\delta)_{n-j_2}} \cdot \frac{t^{n+j_1-j_2} g^{n-j_2}}{(n-j_2)! (j_1-j_2)! j_2!} p_n^{(\alpha-n, \beta-n)}(z) \cdot p_{n+j_1-2j_2}^{(\alpha-n-j_1+2j_2, \beta-n-j_1+2j_2)}(x)$$

(B) Hermite Polynomials :- Carlitz [6] has given following bilinear generating function for Hermite Polynomials. $H_n(x)$ as

$$\sum_{n=0}^{\infty} H_n(x) H_n(y) \frac{t^n}{2^n n!}$$

6.4.3)
$$= (1-t^2)^{-1/2} \exp \frac{2xyt - (x^2+y^2)t^2}{1-t^2}$$

We know the Rodrigues form of Hermite Polynomials

$$H_n(x) = (-1)^n e^{x^2} D^n (e^{-x^2})$$

With the help of (6.1.4) we get

$$H_n(x) = \lim_{K \rightarrow 0} (-1)^n p_n^{(0,2,K)}(x, 1, 0, 0; 1, 0)$$

put this expression in L.H.S of (6.4.3) which gives

$$\lim_{K \rightarrow 0} \sum_{n=0}^{\infty} p_n^{(0,2,K)}(x, 1, 0, 0; 1, 0) p_n^{(0,2,K)}(y, 1, 0, 0; 1, 0) \frac{t^n}{2^n n!}$$

which is of the form (6.3.1), Hence by the Theorem

proved the form (6.3.5) should exist

6.4.4)
$$(1-t^2g^2)^{-1/2} e^{\{x^2 - (x+t)^2\}} e^{\{z^2 - (z+t)^2\}} \cdot \exp \frac{2(x+t)(z+t)tg - \{(x+t)^2 + (z+t)^2\}t^2g^2}{1-t^2g^2}$$

$$= \sum_{n=0}^{\infty} \sum_{j_1=0}^{\infty} \sum_{j_2=0}^{\min(n, j_1)} \frac{(-1)^{j_1} t^{n+j_1-j_2} g^{n-j_2}}{2^{n-j_2} (n-j_2)! (j_1-j_2)! j_2!}$$

$$\cdot H_{n+j_1-2j_2}(x) H_n(z)$$

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CHAPTER VII

Some Theorems, associated with bilateral generating functions involving Hermite, La guerre and Gegenbauer Polynomials.

1. INTRODUCTION : In the investigation of the generating relations group theoretic method seems to be a potent one in comparison with the analytic method because known generating functions can be verified and then extended by group theoretic method. This approach has been tried by S.K. Chatterjea [1] and many others.

In the present Chapter we shall adopt group theoretic method to obtain a new class of bilateral generating relations involving Generalized Hermite Polynomials.

$H_n^r(x, a, p)$ [2], Loguerre Polynomial $L_n^{(\alpha)}(x)$ [3] and ultraspherical polynomial $C_n^\lambda(x)$ [3] in the present chapter we prove the following theorems :-

Theorem - 1 If there exists a bilateral generating relation of the form;

$$G(x, z, w) = \sum_{k=0}^{\infty} w^k H_k^r(x, a, p) \cdot L_n^{(k)}(z)$$

then there exists a generating relation of the form.

$$x^{-a} (x+w)^a \exp[p\{x^r - (x+w)^r\} - w] \cdot G(x+w, z+w, wv) \\ = \sum_{k=0}^{\infty} \sum_{\lambda=0}^{\infty} w^k f_k(w, v, x) \cdot L_n^{(k)}(z)$$

where

$$f_k(w, v, x) = \sum_{\mu=0}^{\min(k, \lambda)} \frac{(-1)^\lambda v^{k-\mu} w^{\lambda-\mu}}{\underline{\mu} \underline{\lambda-\mu}} H_{k+\lambda-2\mu}^r(x, a, p)$$

Theorem-II If there exists a bilateral generating relation of the form

$$G(x, z, w) = \sum_{\lambda=0}^{\infty} w^{\lambda} C_n^{\lambda}(x) L_n^{(\lambda)}(z)$$

then there exists a generating relation of the form.

$$\frac{e^{xp(-w)}}{(\sqrt{1-zw})^x} G\left(\frac{x}{\sqrt{1-zw}}, z+w, \frac{wv}{1-zw}\right)$$

$$= \sum_{\lambda=0}^{\infty} \sum_{m=0}^{\infty} w^{\lambda} f_{\lambda}(\omega, v, x) \cdot L_n^{(\lambda)}(z)$$

where

$$f_{\lambda}(\omega, v, x) = \sum_{p=0}^{\min(\lambda, m)} \frac{(-1)^p \omega^{m-p} v^{\lambda-p} z^{m-p} L_{m-p}^{(\lambda)} L_p^{(\lambda)} L_n^{\lambda+m-2p}(x)}{L_{m-p}^{(\lambda)} L_p^{(\lambda)}} \cdot C_n^{\lambda+m-2p}(x)$$

7.2) GROUP THEORETIC METHOD TO PROVE THEOREM I:-

For the generalised Hermite Polynomials

$H_K^r(x, a, p)$ defined by Gould & Hopper (2)

$$7.2.1) H_K^r(x, a, p) = (-1)^K x^{-a} e^{px^r} \cdot D^K (x^a e^{-px^r})$$

We consider the operator \mathcal{C}_1 where

$$7.2.2) \mathcal{C}_1 = y \mathcal{D} = y \left[\frac{\partial}{\partial x} - prx^{r-1} + \frac{a}{x} \right]$$

Such that

$$7.2.3) \mathcal{C}_1 [H_K^r(x, a, p) y^K] = -H_{K+1}^r(x, a, p) \cdot y^{K+1}$$

The corresponding extended form of the group generated

by \mathcal{C}_1 is found by solving following equations

$$(i) \quad \frac{d}{dw} x(w) = y$$

$$dx(w) = y dw + K$$

$$x(w) = yw + K$$

when $w = 0$ $x(0) = x$ then $K = x$

and $x(w) = yw + x$

$$(ii) \quad \frac{d}{dw} v(w) = [-y pr \{x(w)\}^{r-1} + ay \{x(w)\}^{-1}] v(w)$$

$$\frac{dv(w)}{v(w)} = \int [-y pr (x+wy)^{r-1} + ay (x+wy)^{-1}] dw + K$$

$$\log v(w) = -y pr \frac{(x+wy)^r}{ry} + a \log (x+wy) + K$$

when $w = 0$, $v(0) = 1$, then $K = px^r - a \log x$

$$\log v(w) = -p(x+wy)^r + a \log (x+wy) + px^r - a \log x$$

$$v(w) = x^{-a} (x+wy)^a e^{p \{x^r - (x+wy)^r\}}$$

Hence

$$7.2.4) \quad \exp w \mathcal{E}_1, \quad f(x, y) = x^{-a} (x+wy)^a.$$

$$e^{p \{x^r - (x+wy)^r\}}.$$

$$f(x+wy, y)$$

for the Laguerre Polynomials $L_n^{(K)}(z)$ defined by (3)

$$7.2.5) \quad L_n^{(K)}(z) = \sum_{s=0}^n \frac{(1+K)_n (-z)^s}{s! (n-s)! (1+K)_s}$$

We consider the operator, \mathcal{E}_2 given by

$$7.2.6) \quad \mathcal{E}_2 = t \frac{\partial}{\partial z} - t$$

Such that

$$7.2.7) \quad \mathcal{E}_2 \left[L_n^{(K)}(z) \cdot t^K \right] = - L_n^{(K+1)}(z) \cdot t^{K+1}$$

The corresponding extended form of the group generated by \mathcal{E}_2 is found by solving following equations.

$$(i) \quad \frac{d}{dw} Z(w) = t$$

$$Z(w) = \int t \cdot dw + K$$

$$Z(w) = tw + K$$

when $w = 0$ $Z(0) = z$ then $K = z$

and

$$Z(w) = tw + z$$

$$(ii) \quad \frac{d}{dw} V(w) = -t V(w)$$

$$\int \frac{dV(w)}{V(w)} = - \int t \cdot dw + K$$

$$\log V(w) = -tw + K$$

when $w = 0$, $V(0) = 1$, $K = 0$

$$V(w) = e^{-tw}$$

Hence

$$7.2.8) \quad \exp w \mathcal{E}_2 \quad f(z, t) = e^{-tw} f(z + wt, t)$$

Consider the following bilateral generating relations

$$7.2.9) \quad G(x, z, w) = \sum_{K=0}^{\infty} w^K H_K^r(x, a, b) \cdot L_n^{(K)}(z)$$

put $w = wy + tv$ in (7.2.9) we get

$$7.2.10) \quad G(x, z, wy + tv) = \sum_{K=0}^{\infty} \left\{ H_K^r(x, a, b) y^K \right\} \cdot \left\{ L_n^{(K)}(z) t^K \right\} \cdot (wv)^K$$

Operating both sides of (7.2.10) by $(\exp w \mathcal{E}_1)(\exp w \mathcal{E}_2)$ we get

$$\begin{aligned}
 & (e^{xp\omega\epsilon_1})(e^{xp\omega\epsilon_2}) G(x, z, \omega y + v) \\
 &= \sum_{k=0}^{\infty} \sum_{\lambda=0}^{\infty} \sum_{\mu=0}^{\infty} \frac{(\omega\epsilon_1)^\lambda}{\Gamma(\lambda)} \cdot \frac{(\omega\epsilon_2)^\mu}{\Gamma(\mu)} \\
 & \quad \cdot \left\{ H_k^r(x, a, p) y^k \right\} \cdot \left\{ L_n^{(k)}(z) t^k \right\} \cdot (\omega v)^k \\
 &= \sum_{k=0}^{\infty} \sum_{\lambda=0}^{\infty} \sum_{\mu=0}^{\infty} \frac{\omega^{\lambda+\mu+k} v^k}{\Gamma(\lambda) \Gamma(\mu)} (-1)^{\lambda+\mu} y^{k+\lambda} \\
 & \quad \cdot H_{k+\lambda}^r(x, a, p) L_n^{k+\mu}(z) t^{k+\mu}
 \end{aligned}$$

But

$$\begin{aligned}
 & (e^{xp\omega\epsilon_1})(e^{xp\omega\epsilon_2}) G(x, z, \omega y + v) \\
 &= x^{-a} (x + \omega y)^a \exp \left[p \left\{ x^r - (x + \omega y)^r \right\} \right] \\
 & \quad \cdot \exp(-\omega t) G(x + \omega y, z + \omega t, \omega y + v)
 \end{aligned}$$

Hence from these two expressions

$$\begin{aligned}
 7.2.11) \quad & x^{-a} (x + \omega y)^a \exp \left[p \left\{ x^r - (x + \omega y)^r \right\} - \omega t \right] \\
 & \quad \cdot G(x + \omega y, z + \omega t, \omega y + v) \\
 &= \sum_{k=0}^{\infty} \sum_{\lambda=0}^{\infty} \sum_{\mu=0}^{\min(k, \lambda)} \frac{v^{k-\mu} \omega^{\lambda+k-\mu} (-1)^\lambda t^k}{\Gamma(\mu) \Gamma(\lambda-\mu)} \\
 & \quad \cdot y^{k+\lambda-2\mu} H_{k+\lambda-2\mu}^r(x, a, p) L_n^{(k)}(z)
 \end{aligned}$$

By putting $t = y = 1$ on both sides we get

$$\begin{aligned}
 & x^{-a} (x + \omega)^a \exp \left[p \left\{ x^r - (x + \omega)^r \right\} - \omega \right] \\
 &= \sum_{k=0}^{\infty} \sum_{\lambda=0}^{\infty} \sum_{\mu=0}^{\min(k, \lambda)} \frac{v^{k-\mu} \omega^{\lambda+k-\mu} (-1)^\lambda}{\Gamma(\mu) \Gamma(\lambda-\mu)} \\
 & \quad \cdot H_{k+\lambda-2\mu}^r(x, a, p) \cdot L_n^{(k)}(z) \\
 &= \sum_{k=0}^{\infty} \sum_{\lambda=0}^{\infty} \omega^k f_k(\omega, v, x) L_n^{(k)}(z)
 \end{aligned}$$

where

$$f_k(\omega, v, x) = \sum_{\mu=0}^{\min(K, \lambda)} \frac{(-1)^\mu v^{K-\mu} \omega^{\lambda-\mu}}{\underline{\mu} \underline{\lambda-\mu}} \cdot H_{K+\lambda-2\mu}^r(x, a, \beta)$$

this proves the Theorem - I

7.3) Proof of Theorem -II :-

The Gegenbauer polynomials defined by [3]

$$7.3.1) C_n^\lambda(x) = \sum_{K=0}^{\lfloor n/2 \rfloor} \frac{(-1)^K (\lambda)_{n-K} (2x)^{n-K}}{\underline{K} \underline{n-2K}}$$

Consider the operator E_1 where

$$7.3.2) E_1 = xy \frac{\partial}{\partial x} + 2y^2 \frac{\partial}{\partial y} + \alpha y$$

Such that

$$7.3.3) E_1 \{ C_n^\lambda(x) \cdot y^\lambda \} = 2\lambda C_n^{\lambda+1}(x) y^{\lambda+1}$$

The corresponding extended form of the group generated by E_1 is found by solving following equations.

- (i) $\frac{d}{d\omega} x(\omega) = -x(\omega) y(\omega)$
- (ii) $\frac{d}{d\omega} y(\omega) = 2 \{y(\omega)\}^2$
- (iii) $\frac{d}{d\omega} v(\omega) = \alpha y(\omega) \cdot v(\omega)$

By solving (ii) equation we get

$$\int \frac{dy(\omega)}{\{y(\omega)\}^2} = 2 \int d\omega + K$$

$$-\frac{1}{y(\omega)} = 2\omega + K$$

when $w = 0$, $y(0) = y$, then $K = -\frac{1}{y}$

$$-\frac{1}{y(\omega)} = 2\omega - \frac{1}{y}$$

$$y(\omega) = \frac{y}{1-2\omega y}$$

By putting the value of $y(\omega)$ in (i) we get

$$\frac{d}{d\omega} x(\omega) = x(\omega) \cdot \frac{y}{1-2\omega y}$$

$$\log x(\omega) = -\frac{1}{2} \log(1-2\omega y) + K$$

when $w = 0$, $x(0) = x$ then $K = \log x$

$$x(\omega) = \frac{x}{\sqrt{1-2\omega y}}$$

By solving (iii) we get

$$\int \frac{dV(\omega)}{V(\omega)} = \int \frac{\alpha y}{1-2\omega y} d\omega + K$$

$$\log V(\omega) = -\frac{\alpha}{2} \log(1-2\omega y) + K$$

when $w = 0$, $V(0) = 1$ then $K = 0$

$$V(\omega) = \frac{1}{(\sqrt{1-2\omega y})^\alpha}$$

Hence

$$7.3.4) (\exp \omega \epsilon_1) f(x, y) = \frac{1}{(\sqrt{1-2\omega y})^\alpha} + \left\{ \frac{x}{\sqrt{1-2\omega y}}, \frac{y}{1-2\omega y} \right\}$$

Using equations (7.2.5) (7.2.6) (7.2.7) (7.2.8) we

consider the following bilateral generating relation

$$7.3.5) G(x, z, \omega) = \sum_{\lambda=0}^{\infty} \omega^\lambda C_n^\lambda(x) L_n^{(\lambda)}(z)$$

Putting $w = \omega y + v$ we get

$$7.3.6) G(x, z, \omega y + v) = \sum_{\lambda=0}^{\infty} (C_n^\lambda(x) y^\lambda) (L_n^{(\lambda)}(z) t^\lambda) \cdot (\omega v)^\lambda$$

Operating both sides by $(\exp \omega \epsilon_1) (\exp \omega \epsilon_2)$ and using the method as in section (2), we get

$$\begin{aligned} & \frac{e^{xp}(-\omega)}{(\sqrt{1-2\omega})^\alpha} G\left(\frac{x}{\sqrt{1-2\omega}}, z+\omega, \frac{\omega v}{1-2\omega}\right) \\ &= \sum_{\lambda=0}^{\infty} \sum_{m=0}^{\infty} \sum_{p=0}^{\min(\lambda, m)} \frac{(-1)^p \omega^{\lambda+m-p} v^{\lambda-p}}{\underline{m-p} \underline{p}} \cdot \\ & \quad \cdot z^{m-p} (\lambda)_{m-p} C_n^{\lambda+m-2p}(x) L_n^{(\lambda)}(z) \\ &= \sum_{\lambda=0}^{\infty} \sum_{m=0}^{\infty} \omega^\lambda \cdot f_\lambda(\omega, v, x) \cdot L_n^\lambda(z) \end{aligned}$$

where

$$f_\lambda(\omega, v, x) = \sum_{p=0}^{\min(\lambda, m)} \frac{(-1)^p \omega^{m-p} v^{\lambda-p} \cdot z^{m-p}}{\underline{m-p} \underline{p}} \cdot (\lambda)_{m-p} C_n^{\lambda+m-2p}(x)$$

This proves the Theorem II

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CHAPTER VIII

LIE OPERATORS & GENERALISED BESSEL POLYNOMIALS.

1. INTRODUCTION - Krall and Frink [1] initiated the study of the Bessel Polynomials. In their terminology the simple Bessel polynomial is

$$8.1.1) \quad y_n(x) = {}_2F_0 \left[-n, 1+n; -; -\frac{1}{2}x \right]$$

and the generalised one is

$$8.1.2) \quad y_n(x, a, b) = {}_2F_0 \left[-n, a-1+n; -; -\frac{x}{b} \right]$$

in the present chapter the authors will apply the Lie - Group theory to obtain a class of generating functions for $y_n(x, a, b)$ and other relations.

8.2) Differential Equation for $y_n(x, a, b)$:- R.P. Agarwal [2] has given following two differential recurrence relations for $y_n(x, a, b)$

$$8.2.1) \quad \left[x^2(2n+a-2)D - n(2n+a-2)x - nb \right] y_n(x, a, b) = nb y_{n-1}(x, a, b)$$

$$8.2.2) \quad \left[(2n+a)x^2D - (1-n-a) \{ (2n+a)x + b \} \right] \cdot$$

$$y_n(x, a, b) = b(n+a-1) y_{n+1}(x, a, b)$$

From (8.2.1) and (8.2.2) we get the following differential equation for

$$8.2.3) \quad \left[(2n-2+a)x^2D - (2-n-a) \{ (2n-2+a)x + b \} \right] \cdot$$

$$\cdot \left[(2n+a-2)x^2D - n(2n+a-2)x - nb \right] y_n(x, a, b) - nb^2(n+a-2) y_n(x, a, b) = 0$$

Replacing n by $y \frac{\partial}{\partial y}$ and D by $\frac{\partial}{\partial x}$ we get the partial differential equation satisfied by

$$u(x, y) = y^n \cdot y_n(x, a, b)$$

$$8.2.4) \quad \square u(x, y) = 0$$

Now consider the following differential operators :

$$8.2.5) \quad A = y \frac{\partial}{\partial y}$$

$$B = 2x^2 \frac{\partial^2}{\partial x \partial y} - 2y x \frac{\partial^2}{\partial y^2} + (a-2) \frac{x^2}{y} \frac{\partial}{\partial x} - (ax+b) \frac{\partial}{\partial y}$$

$$\begin{aligned} C = & 2y^2 x^2 \frac{\partial^2}{\partial x \partial y} + 2xy^3 \frac{\partial^2}{\partial y^2} + ax^2 y \frac{\partial}{\partial x} \\ & + (3ax+b)y^2 \frac{\partial}{\partial y} + (ax+b)(a-1)y \end{aligned}$$

Then

$$8.2.6) \quad L \equiv CB - b^2 A(A+a-2)$$

$$8.2.7) \quad B \{ y^n \cdot y_n(x, a, b) \} = nb y^{n-1} \cdot y_{n-1}(x, a, b)$$

$$C \{ y^n \cdot y_n(x, a, b) \} = b(n+a-1) y^{n+1} \cdot y_{n+1}(x, a, b)$$

$$8.2.8) \quad [A, B] = -B, \quad [A, C] = C$$

$$[B, C] = (2A+a-1)b^2$$

where $[A, B]u = (AB - BA)u$ etc

These commutator relations show that

1, A, B, C, generate a Lie group.

By putting

$$8.2.9) \quad B_1 = (2n+a-2) \frac{x^2}{y} \frac{\partial}{\partial x} - n(2n+a-2) \frac{x}{y} - \frac{nb}{y}$$

$$C_1 = y(2n+a)x^2 \frac{\partial}{\partial x} - y(1-n-a) \{ (2n+a)x + b \}$$

and by using the standard lie theoretic techniques by Miller (3) we express the extended forms of the group generated by A, as follows :

$$8.2.10) \quad \exp \{A\} \quad f(x, y) = f(x, ye^b)$$

To find extended forms of the group generated by B we have to solve following equations.

$$(i) \quad \frac{d}{dw} x(w) = \frac{(2n+a-2)}{y} x^2(w)$$

$$\int \frac{dx(w)}{x^2(w)} = \int \frac{(2n+a-2)}{y} dw + K$$

$$-\frac{1}{x(w)} = \frac{(2n+a-2)}{y} w + K$$

$$\text{When } w = 0 \quad x(0) = 0 \quad \text{then } K = -\frac{1}{x}$$

$$-\frac{1}{x(w)} = \frac{(2n+a-2)}{y} w - \frac{1}{x}$$

$$x(w) = \frac{x}{1 - (2n+a-2) \frac{wx}{y}}$$

and

$$(ii) \quad \frac{dv(w)}{dw} = \left\{ -\frac{nb}{y} - \frac{n(2n+a-2)x(w)}{y} \right\} v(w)$$

$$\int \frac{dv(w)}{v(w)} = \int \left[-\frac{nb}{y} - \frac{n(2n+a-2)x}{\{y - (2n+a-2)wx\}} \right] dw$$

$$\log v(w) = -\frac{nbw}{y} + n \log \{y - (2n+a-2)wx\} + K$$

$$\text{When } w = 0, \quad v(0) = 1, \quad \text{then } K = -n \log y$$

$$\log v(w) = -\frac{nbw}{y} + n \log \left\{ 1 - (2n+a-2) \frac{wx}{y} \right\}$$

$$v(w) = e^{-\frac{nbw}{y}} \left\{ 1 - (2n+a-2) \frac{wx}{y} \right\}^n$$

Hence

$$8.2.11) \quad \exp \{B\} \left[y^n f(x) \right] = y^n e^{-\frac{nbw}{y}}$$

$$\left\{ 1 - (2n+a-2) \frac{\omega x}{y} \right\}^n \cdot \left\{ \frac{x}{1 - (2n+a-2) \frac{\omega x}{y}} \right\}$$

To find extended forms of the group generated by ϕ we have to solve following equations.

$$\frac{dx(c)}{dc} = y(2n+a)x^2(c)$$

$$\int \frac{dx(c)}{x^2(c)} = \int y(2n+a) dc + K$$

$$-\frac{1}{x(c)} = (2n+a)yc + K$$

When $c = 0$, $x(0) = x$ then $K = -\frac{1}{x}$

$$x(c) = \frac{x}{1 - (2n+a)cxy}$$

and

$$(ii) \quad \frac{dv(c)}{dc} = -y(1-n-a) \left\{ (2n+a)x(c) + b \right\} v(c)$$

$$\int \frac{dv(c)}{v(c)} = - \int y(1-n-a) \left\{ (2n+a) \frac{x}{1 - (2n+a)cxy} + b \right\} dc + K.$$

$$\log v(c) = (1-n-a) \log \left\{ 1 - (2n+a)cxy \right\}.$$

Hence $v(c) = e^{-byc(1-n-a)} \cdot \left\{ 1 - (2n+a)cxy \right\}^{1-n-a}$

$$8.2.1) \quad \exp c \phi \left\{ y^n f(x) \right\} = y^n e^{-byc(1-n-a)} \cdot \left\{ 1 - (2n+a)cxy \right\}^{1-n-a} \cdot \left\{ \frac{x}{1 - (2n+a)cxy} \right\}$$

8.3) Generating Functions Annulled by conjugates of

(A - n):- we see that $y^n, y_n(x, a, b)$ are solutions of the differential equations $L(u) = 0$ and $Au = nu$ for arbitrary n . Now

$$8.3.1) \quad e^{\omega \beta} e^{c \phi} \left[y^n, y_n(x, a, b) \right]$$

$$\begin{aligned}
 &= e^{(n+a-1)bcy - \frac{nbw}{y}} \left\{ 1 - (2n+a)cx y \right\}^{1-2n-a} \\
 &\cdot \left\{ y - (2n+a)cx y^2 - (2n+a-2)wx \right\}^n \\
 &\cdot \left[y_n \left\{ \frac{xy}{y - (2n+a)cx y^2 - (2n+a-2)wx} \right\}, a, b \right] \\
 &= G(x, y)
 \end{aligned}$$

Put $S = e^{bB+cG}$ then SAS^{-1} is conjugate of A
 and $G(x, y)$ is annulled by L and $S(A-n)S^{-1}$
 we consider the following cases:

Case - I : $c = 0$ $w = 1$
 then (8.3.1) reduces to

$$\begin{aligned}
 8.3.2) \quad &e^B [y^n, y_n(x, a, b)] \\
 &= y^n \left\{ 1 - (2n+a-2)\frac{x}{y} \right\}^n e^{-\frac{nb}{y}} \\
 &\cdot y_n \left\{ \frac{x}{1 - (2n+a-2)\frac{x}{y}}, a, b \right\}
 \end{aligned}$$

$$\begin{aligned}
 8.3.3) \quad &\text{Also} \\
 &e^B [y^n, y_n(x, a, b)] = \sum_{k=0}^{\infty} \frac{B^k}{k!} \{ y^n, y_n(x, a, b) \} \\
 &= \sum_{k=0}^{\infty} \frac{B^{k-1}}{k!} nb y^{n-1}, y_{n-1}(x, a, b) \\
 &= \sum_{k=0}^{\infty} \frac{B^{k-k}}{k!} \{ nb, (n-1)b, \dots, (n-k+1)b \} \\
 &\quad \cdot y^{n-k} y_{n-k}(x, a, b) \\
 &= \sum_{k=0}^{\infty} \frac{b^k}{k!} \frac{(n)}{(n-k)} y^{n-k} y_{n-k}(x, a, b) \\
 &= y^n \sum_{k=0}^n \binom{n}{k} \left(\frac{b}{y} \right)^k y_{n-k}(x, a, b) \\
 &\quad \text{as } y_{-p} = 0
 \end{aligned}$$

Equating the two values and after minor adjustments we get

$$3.3.4) (1-tx)^n e^{-\frac{nbt}{2n+a-2}} y_n \left\{ \frac{x}{1-xt}, a, b \right\} \\ = \sum_{k=0}^n \binom{n}{k} \frac{(bt)^k}{(2n+a-2)^k} y_{n-k}(x, a, b)$$

$$\text{Where } t = \frac{2n+a-2}{y}$$

Special Case :- Put $a = b = 2$ in (8.3.4) we get

$$3.3.5) (1-tx)^n e^{-t} y_n \left\{ \frac{x}{1-xt} \right\} = \sum_{k=0}^n \binom{n}{k} \frac{t^k}{n^k} \cdot y_{n-k}(x)$$

Case II :- $w = 0, \quad c = 1$

Then (8.3.1) reduces to

$$3.3.6) e^a \{ y^n, y_n(x, a, b) \} = y^n e^{(n+a-1)by} \cdot \left\{ 1 - (2n+a)xy \right\}^{1-n-a} \cdot y_n \left\{ \frac{x}{1-(2n+a)xy}, a, b \right\}$$

But

$$3.3.7) e^a \{ y^n, y_n(x, a, b) \} = \sum_{k=0}^{\infty} \frac{(a)^k}{k!} [y^n \cdot y_n(x, a, b)] \\ = \sum_{k=0}^{\infty} \frac{(a)^{k-1}}{k!} b(n+a-1) y^{n+1} \cdot y_{n+1}(x, a, b) \\ = \sum_{k=0}^{\infty} \frac{(a)^{k-k}}{k!} \{ b(n+a-1) \cdot b(n+a) \cdot \dots \cdot b(n+a+k-2) \} y^{n+k} \cdot y_{n+k}(x, a, b) \\ = \sum_{k=0}^{\infty} \frac{1}{k!} b^k \frac{(n+a+k-2)}{(n+a-2)} y^{n+k} y_{n+k}(x, a, b) \\ = y^n \sum_{k=0}^{\infty} \binom{n+k+a-2}{k} (by)^k y_{n+k}(x, a, b)$$

Equating both values and after minor adjustments

we get

$$8.3.8) \{1-tx\}^{1-n-a} \cdot e^{(n-a-1) \frac{bt}{2n+a}} \cdot$$

$$\cdot y_n \left\{ \frac{x}{1-tx}, a, b \right\} \\ = \sum_{k=0}^{\infty} \binom{n+k+a-2}{k} \frac{(bt)^k}{(2n+a)^k} y_{n+k}(x, a, b)$$

$$\text{Where } t = (2n+a)y$$

Special Case :- By putting $a=b=2$ in (8.3.8) we get

$$8.3.9) (1-tx)^{-n-1} e^t \cdot y_n \left\{ \frac{x}{1-tx} \right\} \\ = \sum_{k=0}^{\infty} \binom{n+k}{k} \frac{t^k}{(n+1)^k} y_{n+k}(x)$$

Case III :- $w \neq 0, \quad c = 1$

then (8.3.1) reduces to

$$8.3.10) e^{\omega B} e^{\mathcal{C}} [y^n \cdot y_n(x, a, b)] \\ = e^{(n+a-1)by - \frac{nb\omega}{y} \cdot \{1-(2n+a)xy\}^{1-2n-a}} \cdot \\ \cdot \{y - (2n+a)xy^2 - (2n+a-2)\omega x\}^n \cdot \\ \cdot y_n \left\{ \frac{xy}{y - (2n+a)xy^2 - (2n+a-2)\omega x}, a, b \right\}$$

Also

$$8.3.11) e^{\omega B} e^{\mathcal{C}} [y^n \cdot y_n(x, a, b)] \\ = e^{\omega B} y^n \sum_{k=0}^{\infty} \binom{n+k+a-2}{k} (by)^k y_{n+k}(x, a, b) \\ = \sum_{k=0}^{\infty} \sum_{s=0}^{n+k} \binom{n+k+a-2}{k} b^k \binom{n+k}{s} (\omega b)^s \cdot \\ \cdot y^{n+k-s} y_{n+k-s}(x, a, b)$$

Equating both values and after minor adjustments
we get

$$\begin{aligned}
 8.3.12) & e^{(n+a-1)by - \frac{nbw}{y}} \cdot \left\{ 1 - (2n+a)x y \right\}^{1-2n-a} \\
 & \cdot \left\{ 1 - (2n+a)x y - (2n+a-2) \frac{w x}{y} \right\}^n \\
 & \cdot y_n \left\{ \frac{x}{1 - (2n+a)x y - (2n+a-2) \frac{w x}{y}}, a, b \right\} \\
 & = \sum_{k=0}^{\infty} \sum_{s=0}^{n+k} \binom{n+k+a-2}{k} b^k \binom{n+k}{s} (wb)^s y^{k-s} \\
 & \quad \cdot y_{n+k-s}(x, a, b)
 \end{aligned}$$

8.3.13) for $a=b=2$ (8.3.12) reduces to

$$\begin{aligned}
 & e^{2(n+1)y - \frac{2nw}{y}} \left\{ 1 - 2(n+1)x y \right\}^{-1-2n} \\
 & \cdot \left\{ 1 - 2(n+1)x y - \frac{2nw x}{y} \right\}^n \\
 & \cdot y_n \left\{ \frac{x}{1 - 2(n+1)x y - \frac{2nw x}{y}} \right\} \\
 & = \sum_{k=0}^{\infty} \sum_{s=0}^{n+k} \binom{n+k}{k} \binom{n+k}{s} w^s 2^{k+s} y^{k-s} \\
 & \quad \cdot y_{n+k-s}(x)
 \end{aligned}$$

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CHAPTER IX

LIE OPERATORS AND GENERALIZED HERMITE FUNCTIONS

9.1) INTRODUCTION : Usually the Hermite polynomials are defined by the relation -

$$9.1.1) \quad H_n(x) = (-1)^n e^{x^2} D^n e^{-x^2} \quad D \equiv \frac{\partial}{\partial x}$$

The second way of defining the Hermite polynomials, which is not very common is

$$9.1.2) \quad H_n\left(\frac{x}{2}\right) = e^{-D^2} x^n$$

Gould-Hopper (2) generalised (9.1.1) and (9.1.2) both and gave explicit forms for the generalised functions by the following relations respectively.

$$9.1.3) \quad H_n^r(x, a, b) = (-1)^n x^{-a} e^{bx^r} D^n (x^a e^{-bx^r})$$

$$= (-1)^n \ln \sum_{k=0}^n \frac{b^k x^{rk-n}}{LK} \sum_{j=0}^K (-1)^j \binom{K}{j} \binom{a+rj}{n}$$

and

$$9.1.4) \quad g_n^r(x, h) = e^{hD^r} x^n$$

$$= \sum_{k=0}^{\lfloor \frac{n}{r} \rfloor} \frac{\ln h^k}{LK \lfloor n-rk \rfloor} x^{n-rk}$$

The respective generating relations are

$$9.1.5) \quad \sum_{n=0}^{\infty} \frac{t^n}{\lfloor n \rfloor} H_n^r(x, a, b) = x^{-a} (x-t)^a e^{b\{x^r - (x-t)^r\}}$$

and

$$9.1.6) \quad \sum_{n=0}^{\infty} g_n^r(x, h) \frac{t^n}{\lfloor n \rfloor} = e^{tx + ht^r}$$

In the present note the Authors have applied the Lie-Group theory to obtain certain generating relations.

for $g_n^r(x, h)$

9.2) DIFFERENTIAL EQUATION AND LIE OPERATORS :

From (2) we see that $g_n^r(x, h)$ satisfies the following differential equation

$$9.2.1) \quad h^r D^r g_n^r + x D g_n^r - n g_n^r = 0, \quad r \geq 1$$

Replacing D by $\frac{\partial}{\partial x}$ and n by $y \frac{\partial}{\partial y}$

we get the r th order partial differential equation satisfied by $u(x, y) = y^n \cdot g_n^r(x, h)$ as

$$9.2.2) \quad L u(x, y) = \left[h^r \frac{\partial^r}{\partial x^r} + x \frac{\partial}{\partial x} - y \frac{\partial}{\partial y} \right] u(x, y) = 0$$

consider the following infinitesimal operators

$$9.2.3) \quad A = y \frac{\partial}{\partial y}, \quad B = \frac{1}{y} \frac{\partial}{\partial x}, \quad C = yx + y h^r \frac{\partial^{r-1}}{\partial x^{r-1}}$$

Then we see that

$$9.2.4) \quad L \equiv C B - A \quad \text{and the commutator relations satisfied by } A, B, \text{ \& } C \text{ are}$$

$$9.2.5) \quad [A, B] = -B, \quad [A, C] = C, \\ [B, C] = 1$$

Thus we find that $1, A, B$ and C generate a Lie group Γ

To find extended form of the transformation group generated by A we have to solve following equations

$$\frac{\partial}{\partial a} y(a) = y(a) \\ \int \frac{\partial y(a)}{y(a)} = \int \partial a + K \\ \log y(a) = a + K$$

When $a=0$, $y(0)=y$, then $K = \log y$

$$y(a) = y e^a$$

Hence

$$9.2.6) \quad e^a A f(x, y) = f(x, y e^a)$$

To find extended form of the transformation group generated by B we have to solve following equations.

$$\frac{\partial}{\partial b} x(b) = \frac{1}{y}$$

$$\int \frac{\partial}{\partial b} x(b) = \int \frac{1}{y} \partial b + K$$

$$x(b) = \frac{b}{y} + K$$

when $b = 0$, $x(0) = x$ then $K = x$

$$x(b) = x + \frac{b}{y}$$

Hence

$$9.2.7) e^{bB} f(x, y) = f\left(x + \frac{b}{y}, y\right)$$

To obtain $e^{cC} f(x, y)$ we use the following operational relations [2]

$$9.2.8) [x + hr D_x^{r-1}]^n f(x) = e^{h D_x^r} x^n (e^{-h D_x^r} f(x))$$

Now

$$e^{cC} f(x, y) = \sum_{n=0}^{\infty} \frac{c^n e^n}{n!} f(x, y)$$

where $e = y(x + hr D^{r-1})$

so the expression becomes

$$\begin{aligned} &= \sum_{n=0}^{\infty} \frac{c^n y^n (x + hr D^{r-1})^n}{n!} f(x, y) \\ &= \sum_{n=0}^{\infty} e^{h D_x^r} \left(\frac{c^n y^n x^n}{n!} \right) e^{-h D_x^r} f(x, y) \end{aligned}$$

$$9.2.9) e^{cC} f(x, y) = e^{h D_x^r} e^{cxy} e^{-h D_x^r} f(x, y)$$

$$D_x \equiv \frac{\partial}{\partial x}$$

Now from (9.2.7) and (9.2.9) we get

$$\begin{aligned} 9.2.10) e^{bB + cC} f(x, y) &= e^{h D_z^r} [e^{cyz} (e^{-h D_z^r} f(z, y))] \end{aligned}$$

Where $z = x + \frac{b}{y}$

In particular we note that

$$9.2.11) \quad A [y^n, g_n^r(x, h)] = n y^n \cdot g_n^r(x, h)$$

$$9.2.12) \quad B [y^n, g_n^r(x, h)] = n y^{n-1} \cdot g_{n-1}^r(x, h)$$

$$9.2.13) \quad C [y^n, g_n^r(x, h)] = y^{n+1} \cdot g_{n+1}^r(x, h)$$

9.3) Conjugate Operators : We shall examine the functions annulled by L and $R = \gamma_1 A + \gamma_2 B + \gamma_3 C + \gamma_4$ where γ 's are arbitrary constants and $\gamma_1, \gamma_2, \gamma_3$ do not vanish simultaneously. Now we shall separate the operator R into conjugate classes with respect to the group. Γ

Using the method of Weisner [4] we have -

$$\begin{aligned} e^{bB} A e^{-bB} &= \sum_{k=0}^{\infty} \frac{b^k}{k!} [B, A]_k \\ &= [B, A]_0 + b [B, A]_1 + \frac{b^2}{2!} [B, A]_2 + \dots \end{aligned}$$

Now

$$[B, A]_0 = A$$

$$[B, A]_1 = BA - AB = B$$

$$\begin{aligned} [B, A]_2 &= [B, [B, A]_1] \\ &= [B, B] = 0 \end{aligned}$$

Hence the expression becomes

$$e^{bB} A e^{-bB} = A + bB$$

similarly we can find other expressions

$$9.3.1) \quad e^{aA} B e^{-aA} = e^{-a} B$$

$$e^{bB} A e^{-bB} = A + bB$$

$$e^{cC} B e^{-cC} = B + c$$

$$e^{aA} C e^{-aA} = e^a C$$

$$e^{bB} C e^{-bB} = C + b$$

$$e^c e^A e^{-c} = A - c$$

Now setting $S = e^{bB+cC}$, we have

$$SAS^{-1} = A + bB - cC - bc$$

$$SBS^{-1} = B + c$$

9.3.2)

$$SCS^{-1} = C + b.$$

From these formulae it follows that R is conjugate to

$$(a) A - n \text{ if } r_1 = 1$$

$$(b) B + c \text{ if } r_1 = 0, r_3 = 0, r_2 \neq 0$$

$$(c) C + b \text{ if } r_1 = 0, r_2 = 0, r_3 \neq 0$$

The identity (9.2.4) shows that the cases (b) and (c) do not require special attention.

9.4) GENERATING FUNCTIONS FOR FUNCTIONS ANNULLED BY CONJUGATES OF $(A - n)$:-

Since $u = y^n \cdot g_n^r(x, h)$ is a solution of Simultaneous equations $Lu = 0$ and $(A - n)u = 0$ where n is an arbitrary constant, it follows from (9.2.10) that

$$G(x, y) = y^n e^{hD_z^r} \left[e^{cyz} (e^{-hD_z^r} \cdot g_n^r(z, h)) \right]$$

$$\text{where } Z = x + \frac{b}{y}$$

is a solution of $Lu = 0$ and $\{S(A - n)S^{-1}\} u = 0$ so we examine G .

Case I : $C = 0$: setting $b = 1$ and $t = 1/y$, we obtain after simplification

$$9.4.1) \quad g_n^r(x+t, h) = \sum_{i=0}^{\infty} \binom{n}{i} t^i g_{n-i}^r(x, h)$$

a Taylor's expansion which may be derived from (2)

$$D_x g_n^r(x, h) = n g_{n-1}^r(x, h)$$

Case 2 : $b = 0$: Setting $c = 1$, we have

$$\begin{aligned} e^c [y^n, g_n^r(x, h)] &= \sum_{j=0}^{\infty} \frac{(c)^j}{j!} [y^n, g_n^r(x, h)] \\ &= \sum_{j=0}^{\infty} \frac{(c)^{j-1}}{j!} [y^{n+1}, g_{n+1}^r(x, h)] \\ &\quad \text{using (9.2.13)} \\ &= \sum_{j=0}^{\infty} \frac{(c)^{j-1}}{j!} [y^{n+j}, g_{n+j}^r(x, h)] \\ &= \sum_{j=0}^{\infty} g_{n+j}^r(x, h) \cdot \frac{y^{n+j}}{j!} \end{aligned}$$

From (9.2.10) we get

$$e^c [y^n, g_n^r(x, h)] = y^n e^{h D_x^r} \cdot [e^{yx} (e^{-h D_x^r} g_n^r(x, h))] \quad \text{where } f(x, y) = y^n g_n^r(x, h)$$

on comparing both values of $e^c [y^n, g_n^r(x, h)]$ we get

$$\begin{aligned} 9.4.2) \quad \sum_{j=0}^{\infty} g_{n+j}^r(x, h) \cdot \frac{y^{n+j}}{j!} &= y^n e^{h D_x^r} \cdot [e^{yx} (e^{-h D_x^r} g_n^r(x, h))] \\ &= y^n e^{h D_x^r} [x^n e^{yx}] \end{aligned}$$

Using the inverse relations in (2)

$$9.4.3) \quad e^{-h D_x^r} g_n^r(x, h) = x^n$$

R.H.S of (9.4.2) further simplifying to

$$= y^n e^{xy + hy^r} \sum_{j=0}^n \binom{n}{j} x^{n-j} H_j^r(y, 0, -h)$$

with the help of operational relations in (2)

$$\begin{aligned}
 e^{hD_x^r} [x^n e^{yx}] &= D_y^n [e^{yx+hy^r}] \\
 &= e^{yx+hy^r} [x + h r y^{r-1} + D_y]^n \cdot 1 \\
 &= e^{yx+hy^r} \sum_{j=0}^n \binom{n}{j} x^{n-j} \cdot (D_y + h r y^{r-1})^j \cdot 1 \\
 &= e^{yx+hy^r} \sum_{j=0}^n \binom{n}{j} x^{n-j} H_j^r(y, 0, -h)
 \end{aligned}$$

Cancelling y^n in (9.4.2) we get

$$9.4.4) \sum_{j=0}^{\infty} \frac{y^j}{j!} g_{n+j}^r(x, h) = e^{xy+hy^r} \sum_{j=0}^n \binom{n}{j} x^{n-j} \cdot H_j^r(y, 0, -h)$$

Using (9.1.6), (9.4.4) can also be written as

$$9.4.5) \sum_{j=0}^{\infty} g_{n+j}^r(x, h) = \sum_{m=0}^{\infty} \sum_{j=0}^n \binom{n}{j} H_j^r(y, 0, -h) \cdot y^m g_m^r(x, h) \cdot x^{n-j}$$

Case III : $b, c \neq 0$, Setting $b = w$ and $c = 1$

$$\begin{aligned}
 e^{wB+c} \{y^n \cdot g_n^r(x, h)\} \\
 &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{w^i y^{n+j-i}}{\frac{i!}{j!}} g_{n+j-i}^r(x, h) \\
 &\text{using (9.2.12) and (9.2.13)}
 \end{aligned}$$

on the other side

$$\begin{aligned}
 e^{wB+c} \{y^n \cdot g_n^r(x, h)\} \\
 &= y^n e^{hD_z^r} [e^{yz} (e^{-hD_z^r} g_n^r(z, h))] \quad \text{where } z = x + \frac{w}{y} \\
 &= y^n e^{hD_z^r} [e^{yz} \cdot z^n] \text{ using (9.4.3)} \\
 &= y^n \sum_{l=0}^{\infty} \frac{y^l}{l!} (e^{hD_z^r} z^{n+l}) \\
 &= y^n \sum_{l=0}^{\infty} \frac{y^l}{l!} g_{n+l}^r(x + \frac{w}{y}, h)
 \end{aligned}$$

Using the operational relations in [2]

$$g_n^r(x, h) = e^{hD^r} x^n$$

Equating both values of $e^{\omega\beta + \epsilon} \{y^n, g_n^r(x, h)\}$
and cancelling y^n , we get

$$\begin{aligned} 9.4.6) \quad \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{\omega^i y^{j-i}}{\underline{i} \underline{j}} g_{n+j-i}^r(x, h) \\ = \sum_{l=0}^{\infty} \frac{y^l}{\underline{l}} g_{n+l}^r\left(x + \frac{\omega}{y}, h\right) \end{aligned}$$

9.5) Special Cases : From (9.1.2) we have

$$H_n(x/2) = g_n^2(x, -1)$$

Hence relations (9.4.1), (9.4.4) and (9.4.6)

reduce to the generating relations for simple Hermite polynomials $H_n(x)$ as

$$9.5.1) \quad \sum_{i=0}^n \binom{n}{i} (2y)^i H_{n-i}(x/2) = H_n\left(\frac{x}{2} + y\right)$$

$$\begin{aligned} 9.5.2) \quad \sum_{j=0}^{\infty} \frac{y^j}{\underline{j}} H_{n+j}\left(\frac{x}{2}\right) &= e^{xy - y^2} \cdot \sum_{j=0}^n (-1)^j \binom{n}{j} x^{n-j} H_j(y) \\ &= e^{xy - y^2} \cdot H_n\left(\frac{x}{2} - y\right) \text{ by (9.5.1)} \end{aligned}$$

$$\begin{aligned} 9.5.3) \quad \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{\omega^i y^{j-i}}{\underline{i} \underline{j}} H_{n+j-i}\left(\frac{x}{2}\right) \\ = \sum_{l=0}^{\infty} \frac{y^l}{\underline{l}} H_{n+l}\left\{\frac{1}{2}\left(x + \frac{\omega}{y}\right)\right\} \\ = e^{zy - y^2} H_n\left(\frac{z}{2} - y\right) \end{aligned}$$

$$\text{Where } z = x + \frac{\omega}{y}$$

by (9.5.2)

(9.5.1) and (9.5.2) of the above are known relations.

9.6) We have

$$e^{txy} = \sum_{n=0}^{\infty} \frac{t^n x^n y^n}{\underline{n}}$$

$$e^{hD_x^r} e^{txy} = \sum_{n=0}^{\infty} \frac{t^n y^n}{n!} \{e^{hD_x^r} x^n\}$$

$$= \sum_{n=0}^{\infty} \frac{t^n y^n}{n!} g_n^r(x, h)$$

9.6.1)

$$= e^{tyx + htr_y^r}$$

using (9.1.6)

$$e^{kD_y^s} e^{hD_x^r} e^{txy} = \sum_{n=0}^{\infty} \frac{t^n}{n!} g_n^s(y, k) g_n^r(x, h)$$

$$= e^{kD_y^s} (e^{tyx + htr_y^r})$$

using (9.6.1)

$$= e^{kD_y^s} (f(y), e^{txy})$$

$$\text{where } f(y) = e^{htr_y^r}$$

$$= f(D_z) (e^{kt^s x^s} e^{txy})$$

$$\text{where } z = tx$$

$$= \exp(ht^r D_z^r) [e^{txy + kt^s x^s}]$$

$$= \left[\exp(ht^r D_z^r) (e^{yz + kz^s}) \right]_{z=tx}$$

on using the following relation in [2]

$$e^{hD_x^r} \{f(x), e^{tx}\} = f(D_t) \{e^{ht^r + tx}\}$$

Thus we get extension of Mehler's formula as

$$\sum_{n=0}^{\infty} \frac{t^n}{n!} g_n^s(y, k) g_n^r(x, h)$$

$$= \left[e^{ht^r D_z^r} e^{yz + kz^s} \right]_{z=tx}$$

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CHAPTER X

DYNAMICAL SYMMETRY ALGEBRA OF F_2

10.1) INTRODUCTION : Dynamical symmetry Algebra of Gaussian Hypergeometric function ${}_2F_1$ was constructed by Miller [1] and its further use was made by B.M. Agarwal and Renu Jain [4] to find generating functions for Jacobi Polynomials. In the present chapter we have introduced dynamical symmetry algebra of $F_2 (\alpha, \beta, \beta', \gamma, \gamma', x, y)$ and by its induced group action arrived at certain identities for F_2 which in their turn lead to reduction formulae for hypergeometric functions of three variable and generating functions for different polynomials.

10.2) The Dynamical Symmetry Algebra of F_2 : Let

$$f_{\alpha\beta\beta'\gamma\gamma'}(s, u, t, p, q, x, y)$$

$$= F_2(\alpha, \beta, \beta', \gamma, \gamma', x, y) s^\alpha u^\beta t^{\beta'} p^\gamma q^{\gamma'}$$

be the basis elements of a subspace of analytical functions of seven variables. x, y, s, u, t, p, q associated with hypergeometric function F_2 defined as $F_2(\alpha, \beta, \beta', \gamma, \gamma', x, y)$.

$$= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_i (\gamma')_j} \frac{x^i}{(i)} \frac{y^j}{(j)}$$

The dynamical Symmetry algebra of F_2 is a complex Lie Algebra generated by E - operators termed as raising or lowering in view of their effect of raising or lowering the corresponding suffix in

$$f_{\alpha\beta\beta'\gamma\gamma'}$$

$$f_{\alpha\beta\beta'r'r'}(s,u,t,p,q,x,y) = K \cdot F_2[\alpha,\beta,\beta',r,r',x,y] \cdot s^\alpha u^\beta t^{\beta'} p^r q^{r'}$$

$$= K \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(\alpha)_{m+n} (\beta)_m (\beta')_n}{(r)_m (r')_n} \frac{x^m}{m!} \frac{y^n}{n!}$$

$$= K \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta')_n}{(r')_n} \frac{y^n}{n!} \sum_{m=0}^{\infty} \frac{(\alpha+n)_m (\beta)_m}{(r)_m} \frac{x^m}{m!}$$

$$= K \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta')_n}{(r')_n} \frac{y^n}{n!} \cdot {}_2F_1[\alpha+n, \beta; r; x] \cdot s^\alpha u^\beta t^{\beta'} p^r q^{r'}$$

or we can write it as

$$= K \sum_{m=0}^{\infty} \frac{(\alpha)_m (\beta)_m}{(r)_m} \frac{x^m}{m!} \sum_{n=0}^{\infty} \frac{(\alpha+m)_n (\beta')_n}{(r')_n} \frac{y^n}{n!}$$

$$= K \sum_{m=0}^{\infty} \frac{(\alpha)_m (\beta)_m}{(r)_m} \frac{x^m}{m!} \cdot {}_2F_1[\alpha+m, \beta'; r'; y] \cdot s^\alpha u^\beta t^{\beta'} p^r q^{r'}$$

The E - operators are

- (i) $E_\alpha = s \left(x \frac{\partial}{\partial x} + s \frac{\partial}{\partial s} + y \frac{\partial}{\partial y} \right)$
- (ii) $E_{-\alpha} = s^{-1} \left\{ x(1-x) \frac{\partial}{\partial x} - xu \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} - s \frac{\partial}{\partial s} \right\}$
- (iii) $E_\beta = u \left(x \frac{\partial}{\partial x} + u \frac{\partial}{\partial u} \right)$
- (iv) $E_{-\beta} = u^{-1} \left\{ x(1-x) \frac{\partial}{\partial x} - xs \frac{\partial}{\partial s} - u \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} \right\}$
- (v) $E_\gamma = p \left\{ (1-x) \frac{\partial}{\partial x} - s \frac{\partial}{\partial s} - u \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} \right\}$
- (vi) $E_{-\gamma} = p^{-1} \left(x \frac{\partial}{\partial x} + p \frac{\partial}{\partial p} - 1 \right)$
- (vii) $E_{\beta'} = t \left(y \frac{\partial}{\partial y} + t \frac{\partial}{\partial t} \right)$
- (viii) $E_{-\beta'} = t^{-1} \left\{ y(1-y) \frac{\partial}{\partial y} - ys \frac{\partial}{\partial s} - t \frac{\partial}{\partial t} + q \frac{\partial}{\partial q} \right\}$
- (ix) $E_{r'} = q \left\{ (1-y) \frac{\partial}{\partial y} - s \frac{\partial}{\partial s} - t \frac{\partial}{\partial t} + q \frac{\partial}{\partial q} \right\}$
- (x) $E_{-r'} = q^{-1} \left[y \frac{\partial}{\partial y} + q \frac{\partial}{\partial q} - 1 \right]$

- (xi) $E_{\beta\gamma} = up \left[u \frac{\partial}{\partial u} - (1-x) \frac{\partial}{\partial x} \right]$
- (xii) $E_{-\beta, -\gamma} = u^{-1} p^{-1} \left\{ x(1-x) \frac{\partial}{\partial x} + p \frac{\partial}{\partial p} - xs \frac{\partial}{\partial s} - 1 \right\}$
- (xiii) $E_{\alpha\gamma} = sp \left\{ s \frac{\partial}{\partial s} - (1-x) \frac{\partial}{\partial x} \right\}$
- (xiv) $E_{-\alpha, -\gamma} = s^{-1} p^{-1} \left\{ x(1-x) \frac{\partial}{\partial x} - xu \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} - 1 \right\}$
- (xv) $E_{\beta', r'} = tq \left\{ t \frac{\partial}{\partial t} - (1-y) \frac{\partial}{\partial y} \right\}$
- (xvi) $E_{-\beta', -r'} = t^{-1} q^{-1} \left\{ y(1-y) \frac{\partial}{\partial y} + q \frac{\partial}{\partial q} - ys \frac{\partial}{\partial s} - 1 \right\}$
- (xvii) $E_{\alpha r'} = sq \left\{ s \frac{\partial}{\partial s} - (1-y) \frac{\partial}{\partial y} \right\}$
- (xviii) $E_{-\alpha, -r'} = s^{-1} q^{-1} \left\{ y(1-y) \frac{\partial}{\partial y} - yt \frac{\partial}{\partial t} + q \frac{\partial}{\partial q} - 1 \right\}$
- (xix) $E_{\alpha\beta\gamma} = Sup \frac{\partial}{\partial x}$
- (xx) $E_{-\alpha, -\beta, -\gamma} = s^{-1} u^{-1} p^{-1} \left\{ x(1-x) \frac{\partial}{\partial x} - xs \frac{\partial}{\partial s} - xu \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} - 1 \right\}$
- (xxi) $E_{\alpha\beta'r'} = stq \frac{\partial}{\partial y}$
- (xxii) $E_{-\alpha, -\beta', -r'} = s^{-1} t^{-1} q^{-1} \left\{ y(1-y) \frac{\partial}{\partial y} - ys \frac{\partial}{\partial s} - yt \frac{\partial}{\partial t} + q \frac{\partial}{\partial q} - 1 \right\}$

The actions of these E-operators on $f_{\alpha\beta\beta'rr'}$ is given by

$$\begin{aligned}
 E_{\alpha} \cdot f_{\alpha\beta\beta'rr'}(s, u, t, p, q, x, y) &= S \left(x \frac{\partial}{\partial x} + s \frac{\partial}{\partial s} + y \frac{\partial}{\partial y} \right) \cdot f_{\alpha\beta\beta'rr'}(s, u, t, p, q, x, y) \\
 &= S \left(x \frac{\partial}{\partial x} + s \frac{\partial}{\partial s} + y \frac{\partial}{\partial y} \right) \left[K \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta')_n}{(r')_n} \frac{y^n}{n!} \right. \\
 &\quad \cdot {}_2F_1 \left\{ \alpha+n, \beta; r; x \right\} s^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'} \\
 &= SK \left[\sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta')_n}{(r')_n} \frac{y^n}{n!} s^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'} \right. \\
 &\quad - \sum_{n=0}^{\infty} \frac{(\alpha+n) (\beta')_n}{(r')_n} \frac{y^n}{n!} {}_2F_1 \left\{ \alpha+n+1, \beta; r; x \right\} s^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'} \\
 &\quad + \alpha \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta')_n}{(r')_n} \frac{y^n}{n!} {}_2F_1 \left\{ \alpha+n, \beta; r; x \right\} s^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'} \\
 &\quad + \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta')_n}{(r')_n} \frac{ny^n}{n!} {}_2F_1 \left\{ \alpha+n, \beta; r; x \right\} s^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'} \\
 &\quad \left. \cdot {}_2F_1 \left\{ \alpha+n, \beta; r; x \right\} \right] \\
 \text{used } \left(x \frac{\partial}{\partial x} + a \right) {}_2F_1 \left\{ a, b; c; x \right\} &= a \cdot {}_2F_1 \left\{ a+1, b; c; x \right\} \\
 &= K \sum_{n=0}^{\infty} \frac{(\alpha+n) (\alpha)_n (\beta')_n}{(r')_n} \frac{y^n}{n!} s^{\alpha+1} u^{\beta} t^{\beta'} p^r q^{r'} \\
 &\quad \cdot {}_2F_1 \left\{ (\alpha+1)+n, \beta; r; x \right\} \\
 &= \alpha f_{\alpha+1, \beta, \beta'rr'}(s, u, t, p, q, x, y)
 \end{aligned}$$

Hence .

$$E_{\alpha} \cdot f_{\alpha\beta\beta'rr'}(s, u, t, p, q, x, y) = \alpha \cdot f_{\alpha+1, \beta, \beta'rr'}(s, u, t, p, q, x, y)$$

Similarly we can find action of other E-operators on

$$f_{\alpha\beta\beta'rr'}$$

$$E_{\pm\alpha} f_{\alpha\beta\beta'rr'} = \left[\frac{\alpha}{r-\alpha} \right] f_{\alpha\pm 1, \beta, \beta' rr'}$$

$$E_{\pm\beta} f_{\alpha\beta\beta'rr'} = \left[\frac{\beta}{r-\beta} \right] f_{\alpha, \beta\pm 1, \beta', r, r'}$$

$$E_{\pm r} f_{\alpha\beta\beta'rr'} = \left[\frac{(r-\alpha)(r-\beta)}{r(r-1)} \right] f_{\alpha, \beta, \beta', r\pm 1, r'}$$

$$E_{\pm\beta'} f_{\alpha\beta\beta'rr'} = \left[\frac{\beta'}{r'-\beta'} \right] f_{\alpha, \beta, \beta'\pm 1, r, r'}$$

$$E_{\pm r'} f_{\alpha\beta\beta'rr'} = \left[\frac{(r'-\alpha)(r'-\beta')}{r'(r'-1)} \right] f_{\alpha\beta\beta' r, r'\pm 1}$$

$$E_{\pm\beta, \pm r} f_{\alpha\beta\beta'rr'} = \left[\frac{\beta(r-\alpha)}{r(r-1)} \right] f_{\alpha, \beta\pm 1, \beta', r\pm 1, r'}$$

$$E_{\pm\alpha, \pm r} f_{\alpha\beta\beta'rr'} = \left[\frac{\alpha(r-\beta)}{r(r-1)} \right] f_{\alpha\pm 1, \beta, \beta', r\pm 1, r'}$$

$$E_{\pm\beta', \pm r'} f_{\alpha\beta\beta'rr'} = \left[\frac{\beta'(r'-\alpha)}{r'(r'-1)} \right] f_{\alpha, \beta, \beta'\pm 1, r, r'\pm 1}$$

$$E_{\pm\alpha, \pm r'} f_{\alpha\beta\beta'rr'} = \left[\frac{\alpha(r'-\beta')}{r'(r'-1)} \right] f_{\alpha\pm 1, \beta, \beta', r, r'\pm 1}$$

$$E_{\pm\alpha, \pm\beta, \pm r} f_{\alpha\beta\beta'rr'} = \left[\frac{\alpha\beta}{r(r-1)} \right] f_{\alpha\pm 1, \beta\pm 1, \beta', r\pm 1, r'}$$

$$E_{\pm\alpha, \pm\beta', \pm r'} f_{\alpha\beta\beta'rr'} = \left[\frac{\alpha\beta'}{r'(r'-1)} \right] f_{\alpha\pm 1, \beta, \beta'\pm 1, r, r'\pm 1}$$

The upper factor in each bracket is to be associated with plus sign and the lower with minus sign. These E-operators together with 5 maintenance operators $J_\alpha, J_\beta, J_{\beta'}, J_r, J_{r'}$ and identity operator I form a basis, Here

$$J_\alpha = s \frac{\partial}{\partial s}, \quad J_\beta = u \frac{\partial}{\partial u}, \quad J_{\beta'} = t \frac{\partial}{\partial t}$$

$$J_r = p \frac{\partial}{\partial p}, \quad J_{r'} = q \frac{\partial}{\partial q}, \quad I = 1$$

$$J_\alpha f_{\alpha\beta\beta'rr'} = \alpha. f_{\alpha\beta\beta'rr'}$$

$$J_\beta f_{\alpha\beta\beta'rr'} = \beta. f_{\alpha\beta\beta'rr'}$$

$$J_{\beta'} f_{\alpha\beta\beta'rr'} = \beta'. f_{\alpha\beta\beta'rr'}$$

$$J_r f_{\alpha\beta\beta'rr'} = r. f_{\alpha\beta\beta'rr'}$$

$$J_{r'} f_{\alpha\beta\beta'rr'} = r'. f_{\alpha\beta\beta'rr'}$$

Section (1)

10.3) In the present section a group theoretic basis has been provided to derive reduction formulae for hypergeometric functions in three variables. First of all we employ the operator

$$10.3.1) E_{\alpha r} = sp \left\{ s \frac{\partial}{\partial s} - (1-x) \frac{\partial}{\partial x} \right\}$$

with action

$$10.3.2) E_{\alpha r} f_{\alpha\beta\beta'rr'} = \frac{\alpha(r-\beta)}{r} f_{\alpha+1, \beta, \beta', r+1, r'}$$

To find $\exp a E_{\alpha r}$ we use the standard Lie theoretic technique [2]. It can be computed

by solving the differential equations.

$$\frac{dS(a)}{da} = S^2(a) \cdot p, \quad S(0) = S$$

$$\text{or, } \int \frac{dS(a)}{S^2(a)} = \int p \cdot da + K$$

$$\text{or, } -\frac{1}{S(a)} = a \cdot p + K$$

$$\text{when } a = 0, \quad S(0) = S \quad \text{then } K = -\frac{1}{S} \quad \text{and.}$$

$$S(a) = \frac{S}{1 - pas}$$

and

$$\frac{dX(a)}{da} = \{X(a) - 1\} S(a) \cdot p.$$

$$\int \frac{dX(a)}{\{X(a) - 1\}} = \int \frac{Sp}{1 - pas} da + K.$$

$$\log \{X(a) - 1\} = -\log(1 - pas) + K$$

$$\text{When } a = 0 \quad X(0) = x \quad \text{then } K = \log(x - 1)$$

$$X(a) = \frac{x - pas}{1 - pas}$$

So that

$$10.3.3) (\exp a E_{\alpha r}) f_{\alpha \beta \beta' r r'} = F_2 \left[\alpha, \beta, \beta', r, r', \frac{x - pas}{1 - pas}, y \right] \cdot \left(\frac{S}{1 - pas} \right)^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'}$$

on the other hand by direct expansion we have

$$10.3.4) (\exp a E_{\alpha r}) f_{\alpha \beta \beta' r r'} = \sum_{n=0}^{\infty} \frac{a^n}{n!} (E_{\alpha r})^n f_{\alpha \beta \beta' r r'}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} \frac{(\alpha)_n (r - \beta)_n}{(r)_n} f_{\alpha+n, \beta, \beta', r+n, r'}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} \frac{(\alpha)_n (r - \beta)_n}{(r)_n} \cdot$$

$$F_2(\alpha + n, \beta, \beta', r + n, r', x, y) \cdot S^{\alpha+n} u^{\beta} t^{\beta'} p^{r+n} q^{r'}$$

$$= \sum_{n=0}^{\infty} \frac{(\alpha)_n (r - \beta)_n}{(r)_n} S^{\alpha} u^{\beta} t^{\beta'} p^r q^{r'} \frac{(asp)^n}{n!}$$

$$\sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha+n)_{i+j} (\beta)_i (\beta')_j}{(r+n)_i (r')_j} \frac{x^i}{i!} \frac{y^j}{j!}$$

Equating the two values of $\exp(a E_{\alpha r})$ we get

$$\begin{aligned} 10.3.5) \quad & F_2 \left[\alpha, \beta, \beta', r, r', \frac{x-pas}{1-pas}, y \right] (1-pas)^{-\alpha} \\ &= \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_n (\alpha+n)_{i+j} (r-\beta)_n (\beta)_i (\beta')_j}{(r)_n (r+n)_i (r')_j} \\ & \quad \cdot \frac{x^i}{i!} \frac{y^j}{j!} \frac{(asb)^n}{n!} \end{aligned}$$

which finally gives

$$\begin{aligned} 10.3.6) \quad & (1-pas)^{-\alpha} \cdot F_2 \left(\alpha, \beta, \beta', r, r', \frac{x-pas}{1-pas}, y \right) \\ &= \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{n+i+j} (r-\beta)_n (\beta)_i (\beta')_j}{(r)_{n+i} (r')_j} \\ & \quad \cdot \frac{x^i}{i!} \frac{y^j}{j!} \frac{(asb)^n}{n!} \end{aligned}$$

setting $asp \rightarrow z$, $\beta' = r'$, $(r-\beta) \rightarrow \beta_1$

and in view of definition [3]

$$\begin{aligned} 10.3.7) \quad & F_G (\alpha, \alpha_1, \alpha_1, \beta_1, \beta_2, \beta_3; \beta_1, r_2, r_2; x, y, z) \\ &= (1-x)^{-\alpha_1} \cdot F_1 (\alpha_1, \beta_2, \beta_3; r_2; \frac{y}{1-x}, \frac{z}{1-x}) \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \frac{(\alpha_1)_{m+n+i} (\beta_2)_m (\beta_3)_n}{(r_2)_{m+n}} \\ & \quad \cdot \frac{x^i}{i!} \frac{y^m}{m!} \frac{z^n}{n!} \end{aligned}$$

we arrive at the reduction formula.

$$\begin{aligned} 10.3.8) \quad & (1-z)^{-\alpha} \cdot F_2 (\alpha, \beta, \beta'; \beta+\beta_1, r', \frac{x-z}{1-z}, y) \\ &= F_G (\alpha, \alpha, \alpha, \beta', \beta_1, \beta; \beta', \beta+\beta_1, \beta+\beta_1; x, y, z) \end{aligned}$$

10.4) Next we use the operator :-

$$10.4.1) \quad E_{\beta} = u \left(x \frac{\partial}{\partial x} + u \frac{\partial}{\partial u} \right)$$

with action

$$10.4.2) \quad E_{\beta} f_{\alpha \beta \beta' r r'} = \beta \cdot f_{\alpha, \beta+1, \beta' r r'}$$

To find $(\exp a E_{\beta})$ we use the standard Lie theoretic technique [2]. It can be computed by solving

following differential equation.

$$(i) \quad \frac{du(a)}{da} = \dot{u}^2(a), \quad u(0) = u$$

$$\text{or} \quad \int \frac{du(a)}{u^2(a)} = \int da + K$$

$$\text{or} \quad -\frac{1}{u(a)} = a + K$$

$$\text{when } a = 0 \quad u(0) = u \quad \text{then } K = -\frac{1}{u}$$

$$u(a) = \frac{u}{1-au}$$

and

$$(ii) \quad \frac{d\mathfrak{x}(a)}{da} = u(a) \cdot \mathfrak{x}(a)$$

$$\frac{d\mathfrak{x}(a)}{\mathfrak{x}(a)} = \frac{u}{1-au} \cdot da$$

$$\log \mathfrak{x}(a) = -\log(1-au) + K$$

$$\text{when } a = 0 \quad K = \log \mathfrak{x}$$

$$\log \mathfrak{x}(a) = \log \mathfrak{x} - \log(1-au)$$

$$\mathfrak{x}(a) = \frac{\mathfrak{x}}{1-au}$$

which gives

$$10.4.3) (\exp a E_\beta) f_{\alpha\beta\beta'rr'} = F_2(\alpha, \beta, \beta', r, r', \frac{\mathfrak{x}}{1-au}, y).$$

$$\cdot \frac{s^\alpha u^\beta t^{\beta'} p^r q^{r'}}{(1-au)^\beta}$$

on the other hand by direct expansion, we get

$$(\exp a E_\beta) f_{\alpha\beta\beta'rr'} = \sum_{n=0}^{\infty} \frac{a^n}{n!} (E_\beta)^n f_{\alpha\beta\beta'rr'}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} (\beta)_n f_{\alpha, \beta+n, \beta', r, r'}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} (\beta)_n F_2(\alpha, \beta+n, \beta', r, r', \mathfrak{x}, y).$$

$$\cdot s^\alpha u^{\beta+n} t^{\beta'} p^r q^{r'}$$

$$= \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{a^n}{n!} (\beta)_n s^\alpha u^{\beta+n} t^{\beta'} p^r q^r r'.$$

$$10.4.4) (\exp a E_\beta) f_{\alpha\beta\beta'rr'} = \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_{i+n} (\beta')_j}{(r)_i (r')_j} \frac{x^i}{i!} \frac{y^j}{j!} \frac{(au)^n}{n!} s^\alpha u^{\beta+n} t^{\beta'} p^r q^r r'.$$

Equating the two values of $(\exp a E_\beta) f_{\alpha\beta\beta'rr'}$ we get the identity

$$10.4.5) (1-au)^{-\beta} F_2(\alpha, \beta, \beta', r, r', \frac{x}{1-au}, y) = \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_{i+n} (\beta')_j}{(r)_i (r')_j} \frac{x^i}{i!} \frac{y^j}{j!} \frac{(au)^n}{n!}$$

setting $au \rightarrow z$ and using the definition [3]

$$10.4.6) F_K(\alpha_1, \alpha_2, \alpha_2, \beta_1, \beta_2, \beta_1; \alpha_1, r_2, r_3, x, y, z) = (1-x)^{-\beta_1} F_2(\alpha_2, \beta_2, \beta_1, r_2, r_3, y, \frac{z}{1-x}) = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \sum_{i=0}^{\infty} \frac{(\alpha_2)_{m+n} (\beta_2)_m (\beta_1)_{n+i}}{(r_2)_m (r_3)_n} \frac{x^i}{i!} \frac{y^m}{m!} \frac{z^n}{n!}.$$

we arrive at the reduction formula.

$$10.4.7) (1-z)^{-\beta_1} F_2(\alpha, \beta, \beta', r, r', \frac{x}{1-z}, y) = F_K(\alpha', \alpha, \alpha, \beta, \beta', \beta; \alpha', r, r', x, y, z)$$

10.5) Again we employ the operator

$$10.5.1) E_{\beta r} = u p \left(u \frac{\partial}{\partial u} - (1-x) \frac{\partial}{\partial x} \right)$$

with action

$$10.5.2) E_{\beta r} f_{\alpha\beta\beta'rr'} = \frac{\beta(r-\alpha)}{r} f_{\alpha, \beta+1, \beta', r+1, r'}$$

To find $(\exp a E_{\beta r})$ we use the standard Lie theoretic technique [2]. It can be computed by solving following equations.

$$(i) \frac{d u(a)}{da} = u^2(a) \cdot p$$

$$10.5.6) F_M(\alpha_1, \alpha_2, \alpha_2, \beta_1, \beta_2, \beta_1; \alpha_1, \gamma_2, \gamma_2; x, y, z) \\ = (1-x)^{-\beta_1} \cdot F_1(\alpha_2, \beta_2, \beta_1; \gamma_2; y, \frac{z}{1-x})$$

It takes the form of the reduction formula

$$10.5.7) (1-z)^{-\beta} \cdot f_2(\alpha, \beta, \beta', \alpha+\beta_1, \beta'; \frac{x-z}{1-z}, y) \\ = F_M(\alpha_1, \alpha, \alpha, \beta_1, \beta, \beta_1, \alpha_1, \alpha+\beta_1, \alpha+\beta_1, \\ x, y, z)$$

10.6) Now we employ the operator

$$10.6.1) E_\alpha = S \left(x \frac{\partial}{\partial x} + s \frac{\partial}{\partial s} + y \frac{\partial}{\partial y} \right)$$

with action

$$10.6.2) E_\alpha f_{\alpha\beta\beta'r'r'} = \alpha \cdot f_{\alpha+1, \beta, \beta', r, r'}$$

for computing action of one parameter subgroup

$(\exp a E_\alpha)$ by usual multiplier representation theory we have to solve following differential equations

$$(i) \quad \frac{ds(a)}{da} = s^2(a)$$

$$\int \frac{ds(a)}{s^2(a)} = \int da + K$$

$$-\frac{1}{s(a)} = a + K$$

when $a = 0$, $s(0) = s$ then $K = -\frac{1}{s}$

$$s(a) = \frac{s}{1-as}$$

$$(ii) \quad \frac{dx(a)}{da} = S(a) \cdot x(a)$$

$$\int \frac{dx(a)}{x(a)} = \int \frac{S \cdot da}{1-as} + K$$

$$\log x(a) = -\log(1-as) + K$$

when $a = 0$ $s(0) = s$, then $K = \log x$

$$x(a) = \frac{x}{1-as}$$

$$(iii) \quad \frac{dy(a)}{da} = S(a) \cdot y(a)$$

$$-\frac{1}{u(a)} = pa + K$$

When $a = 0$, $u(0) = u$ then $K = -\frac{1}{u}$

$$u(a) = \frac{u}{1-pau}$$

$$(ii) \quad \frac{d\chi(a)}{da} = \{\chi(a)-1\} u(a) \cdot p.$$

$$\int \frac{d\chi(a)}{\{\chi(a)-1\}} = \int \frac{u p}{1-pau} da + K$$

$$\log \{\chi(a)-1\} = -\log(1-pau) + K$$

When $a = 0$, $\chi(0) = \chi$ then $K = \log(\chi - 1)$

$$\chi(a) = \frac{\chi - pau}{1-pau}$$

Thus

$$10.5.3) (\exp a E_{\beta r}) f_{\alpha \beta \beta' r r'} = F_2 \left[\alpha, \beta, \beta', r, r', \frac{\chi - pau}{1-pau}, y \right] \cdot \frac{s^\alpha u^\beta t^{\beta'} p^r q^{r'}}{(1-pau)^\beta}$$

On the other hand by direct expansion we get

$$10.5.4) (\exp a E_{\beta r}) f_{\alpha \beta \beta' r r'} = \sum_{n=0}^{\infty} \frac{a^n (E_{\beta r})^n}{n!} f_{\alpha \beta \beta' r r'} \\ = \sum_{n=0}^{\infty} \frac{a^n}{n!} \frac{(\beta)_n (r-\alpha)_n}{(r)_n} f_{\alpha, \beta+n, \beta', r+n, r'} \\ = \sum_{n=0}^{\infty} \frac{a^n}{n!} \frac{(\beta)_n (r-\alpha)_n}{(r)_n} F_2 \left(\alpha, \beta+n, \beta', r+n, r', \chi, y \right) \cdot \frac{s^\alpha u^{\beta+n} t^{\beta'} p^{r+n} q^{r'}}{(1-pau)^{\beta+n}}$$

Equating two values of $(\exp a E_{\beta r}) f_{\alpha \beta \beta' r r'}$ we arrive at the identity

$$10.5.5) (1-pau)^{-\beta} \cdot F_2 \left[\alpha, \beta, \beta', r, r', \frac{\chi - pau}{1-pau}, y \right] \\ = \sum_{h=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\beta)_{i+n} (r-\alpha)_n}{(r)_{i+n}} \cdot \frac{(\alpha)_{i+j} (\beta')_j}{(r')_j} \cdot \frac{\chi^i}{i!} \frac{y^j}{j!} \frac{(aup)^n}{n!}$$

Setting $aup \rightarrow z$, $(r-\alpha) \rightarrow \beta_1$, $\beta' \rightarrow r'$ interchanging α and β and using the definition

$$\int \frac{dy(a)}{y(a)} = \int \frac{S}{1-as} da + K$$

$$\log y(a) = -\log(1-as) + K$$

when $a = 0$ $y(0) = y$ then $K = \log y$

$$y(a) = \frac{y}{1-as}$$

So that

$$10.6.3) (\exp a E_\alpha) f_{\alpha \beta \beta' r r'} = F_2(\alpha, \beta, \beta', r, r', \frac{x}{1-as}, \frac{y}{1-as}) \cdot \left(\frac{S}{1-as}\right)^\alpha u^\beta t^{\beta'} p^r q^{r'}$$

On the other hand by direct expansion

$$(\exp a E_\alpha) f_{\alpha \beta \beta' r r'} = \sum_{m=0}^{\infty} \frac{a^m (E_\alpha)^m}{\underline{m}} f_{\alpha \beta \beta' r r'}$$

$$= \sum_{m=0}^{\infty} \frac{a^m}{\underline{m}} (\alpha)_m f_{\alpha+m, \beta, \beta' r r'}$$

$$= \sum_{m=0}^{\infty} \frac{a^m}{\underline{m}} (\alpha)_m \cdot F_2(\alpha+m, \beta, \beta', r, r', x, y)$$

10.6.4)

$$\dots S^{\alpha+m} u^\beta t^{\beta'} p^r q^{r'}$$

By comparing the two values we get

$$(1-as)^{-\alpha} \cdot F_2(\alpha, \beta, \beta', r, r', \frac{x}{1-as}, \frac{y}{1-as}) \cdot S^\alpha u^\beta t^{\beta'} p^r q^{r'}$$

$$= \sum_{m=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{a^m (\alpha)_m}{\underline{m}} S^{\alpha+m} u^\beta t^{\beta'} p^r q^{r'}$$

$$\cdot \frac{(\alpha+m)_{i+j} (\beta)_i (\beta')_j}{(r)_i (r')_j} \frac{x^i}{\underline{i}} \frac{y^j}{\underline{j}}$$

which after simplification gives

$$10.6.5) (1-as)^{-\alpha} \cdot F_2(\alpha, \beta, \beta', r, r', \frac{x}{1-as}, \frac{y}{1-as})$$

$$= \sum_{m=0}^{\infty} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{m+i+j} (\beta)_i (\beta')_j}{(r)_i (r')_j}$$

$$\frac{x^i}{i!} \frac{y^j}{j!} \frac{(as)^m}{m!}$$

Setting $as \rightarrow z$ and in view of the definition.

$$\begin{aligned} 10.6.6) F_c [\alpha, \beta_1, \beta_2, \beta_3; \gamma_1, \gamma_2, \beta_3; x, y, z] \\ = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \sum_{p=0}^{\infty} \frac{(\alpha)_{m+n+p} (\beta_1)_m (\beta_2)_n}{(\gamma_1)_m (\gamma_2)_n} \\ \cdot \frac{x^m}{m!} \frac{y^n}{n!} \frac{z^p}{p!} \end{aligned}$$

We arrive at the reduction formula.

$$\begin{aligned} 10.6.7) (1-z)^{-\alpha} \cdot F_2 [\alpha, \beta, \beta', \gamma, \gamma', \frac{x}{1-z}, \frac{y}{1-z}] \\ = F_c [\alpha, \beta, \beta', \beta^*; \gamma, \gamma', \beta^*; x, y, z] \end{aligned}$$

Section [2]

10.7) In the present section a group theoretic basis has been provided to obtain generating functions, first of all we employ the operator.

$$10.7.1) E_{-\alpha, -\gamma} = S^{-1} p^{-1} \left[x(1-x) \frac{\partial}{\partial x} - xu \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} - 1 \right]$$

with action

$$10.7.2) E_{-\alpha, -\gamma} f_{\alpha \beta \beta' \gamma \gamma'} = (\gamma-1) f_{\alpha-1, \beta, \beta', \gamma-1, \gamma'}$$

To find $(\exp a E_{-\alpha, -\gamma})$ we use the standard Lie theoretic technique [2]. It can be computed by solving the equations.

$$(i) \quad \frac{d p(a)}{da} = \frac{1}{S}$$

$$\int d p(a) = \frac{1}{S} \int da + K$$

$$p(a) = \frac{a}{s} + K$$

when $a = 0$ $p(a) = 0$ $K = p$

$$p(a) = \frac{a}{s} + p$$

$$(ii) \frac{dx(a)}{da} = \frac{x(a) \{1-x(a)\}}{s \cdot p(a)}$$

$$\frac{dx(a)}{x(a) \{1-x(a)\}} = \frac{da}{a+sp}$$

$$\int \frac{dx(a)}{x(a)} + \int \frac{dx(a)}{1-x(a)} = \int \frac{da}{a+sp} + K$$

$$\log x(a) - \log \{1-x(a)\} = \log(a+sp) + K$$

when $a = 0$, $x(0) = x$ then $K = \log \frac{x}{sp(1-x)}$

$$x(a) = \frac{x(a+ps)}{ps+ax}$$

$$(iii) \frac{du(a)}{da} = - \frac{x(a) u(a)}{s \cdot p(a)}$$

$$\frac{du(a)}{u(a)} = - \frac{x(a+ps)}{(ps+ax)(a+ps)} \cdot da$$

$$\log u(a) = - \log(ax+ps) + K$$

when $a = 0$, $u(0) = u$ then $K = \log ups$.

$$u(a) = \frac{ups}{ax+ps}$$

$$(iv) \frac{dv(a)}{da} = - \frac{1}{sp(a)} \cdot v(a)$$

$$\int \frac{dv(a)}{v(a)} = - \int \frac{da}{a+ps} + K$$

$$\log v(a) = - \log(a+ps) + K$$

when $a = 0$, $v(0) = 1$ then $K = \log ps$

$$v(a) := \frac{ps}{a+ps}$$

Thus

$$10.7.3) (\exp a E_{-\alpha, -r}) f_{\alpha \beta \beta' r r'}$$

$$= \frac{sp}{a+sp} F_2 \left[\alpha, \beta, \beta', r, r', \frac{x(a+ps)}{ps+ax}, y \right].$$

$$\cdot s^{\alpha} \left(\frac{ups}{ax+ps} \right)^{\beta} t^{\beta'} \left(\frac{a+sp}{s} \right)^r q^{r'}$$

$$= F_2 \left[\alpha, \beta, \beta', r, r', \frac{x(a+ps)}{ps+ax}, y \right].$$

$$\cdot s^{\alpha+1-r+\beta} p^{\beta+1} u^{\beta} t^{\beta'} q^{r'} (a+sp)^{r-1} (ax+ps)^{-\beta}$$

On the other hand by direct expansion it gives

$$(exp a E_{-\alpha, -r}) f_{\alpha \beta \beta' r r'}$$

10.7.4)

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} (E_{-\alpha, -r})^n f_{\alpha \beta \beta' r r'}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} (r-n)_n f_{\alpha-n, \beta, \beta', r-n, r'}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} (r-n)_n \cdot$$

$$\cdot F_2 (\alpha-n, \beta, \beta', r-n, r'; x, y)$$

$$\cdot s^{\alpha-n} u^{\beta} t^{\beta'} p^{r-n} q^{r'}$$

Equating the two values of $(\exp a E_{-\alpha, -r}) \cdot$

$f_{\alpha \beta \beta' r r'}$ we get

$$10.7.5) F_2 \left[\alpha, \beta, \beta', r, r', \frac{x(a+ps)}{ps+ax}, y \right].$$

$$\cdot s^{\alpha+\beta-r+1} p^{\beta+1} u^{\beta} t^{\beta'} q^{r'} (a+sp)^{r-1} (ax+ps)^{-\beta}$$

$$= \sum_{n=0}^{\infty} \frac{a^n}{n!} (r-n)_n \cdot F_2 [\alpha-n, \beta, \beta', r-n, r', x, y].$$

$$\cdot s^{\alpha-n} u^{\beta} t^{\beta'} p^{r-n} q^{r'}$$

which finally gives a generating relation as

$$\begin{aligned}
 10.7.6) \quad & F_2 \left[\alpha, \beta, \beta', r, r', \frac{x(a+ps)}{ps+ax}, y \right] \\
 & \cdot s^{\beta-r+1} p^{\beta+1-r} (a+sp)^{r-1} (ax+ps)^{\beta} \\
 & = \sum_{n=0}^{\infty} \frac{a^n}{[n]} (r-n)_n (sp)^{-n} \\
 & \cdot F_2 \left[\alpha-n, \beta, \beta', r-n, r', x, y \right]
 \end{aligned}$$

10.8) Next we use the operator

$$10.8.1) \quad E_{-\alpha} = S^{-1} \left[x(1-x) \frac{\partial}{\partial x} - x u \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} - s \frac{\partial}{\partial s} \right]$$

with action

$$10.8.2) \quad E_{-\alpha} f_{\alpha \beta \beta' r r'} = (r-\alpha) f_{\alpha-1, \beta \beta' r r'}$$

The action of one parameter subgroup ($\exp a E_{-\alpha}$) is found by standard Lie - theoretic technique [2]

Its computed by solving the differential equations.

$$(i) \quad \frac{dS(a)}{da} = -1$$

$$\int dS(a) = -\int da + K$$

$$S(a) = -a + K$$

when $a = 0, \quad S(0) = s \quad \text{then } K = s$

$$(ii) \quad S(a) = S - a$$

$$\frac{dp(a)}{da} = \frac{p(a)}{S(a)}$$

$$\int \frac{dp(a)}{p(a)} = \int \frac{da}{S-a} + K$$

$$\log p(a) = -\log(S-a) + K$$

when $a = 0$, $p(0) = p$ then $K = \log sp$

$$p(a) = \frac{sp}{s-a}$$

$$(iii) \frac{d\pi(a)}{da} = \frac{\pi(a) \{1-\pi(a)\}}{s(a)}$$

$$\int \frac{d\pi(a)}{\pi(a) \{1-\pi(a)\}} = \int \frac{da}{s-a} + K$$

$$\int \frac{d\pi(a)}{\pi(a)} + \int \frac{d\pi(a)}{1-\pi(a)} = \int \frac{da}{s-a} + K$$

$$\log \pi(a) - \log \{1-\pi(a)\} = -\log(s-a) + K$$

when $a = 0$, $\pi(0) = \pi$ $K = \log \frac{\pi s}{1-\pi}$

$$\frac{\pi(a)}{1-\pi(a)} = \frac{\pi s}{(1-\pi)(s-a)}$$

$$\pi(a) = \frac{\pi s}{a(\pi-1) + s}$$

$$(iv) \frac{du(a)}{da} = - \frac{\pi(a) u(a)}{s(a)}$$

$$\frac{du(a)}{u(a)} = - \frac{\pi s \cdot da}{\{a(\pi-1) + s\} (s-a)}$$

$$u(a) = \frac{u(s-a)}{a(\pi-1) + s}$$

so that

$$10.8.3) (\exp a E - \alpha) f_{\alpha \beta \beta' r r'}$$

$$= F_2 \left[\alpha, \beta, \beta', r, r', \frac{\pi s}{a(\pi-1) + s}, y \right]$$

$$\cdot (s-a)^{\alpha} \frac{u^{\beta} (s-a)^{\beta}}{\{a(x-1)+s\}^{\beta}} t^{\beta'} \frac{(ps)^r}{(s-a)^r} q r'$$

On the other hand by direct expansion it gives.

$$\begin{aligned} 10.8.4) (exp a E - \alpha) f_{\alpha \beta \beta' r r'} \\ = \sum_{m=0}^{\infty} \frac{a^m}{m!} (E - \alpha)^m f_{\alpha \beta \beta' r r'} \\ = \sum_{m=0}^{\infty} \frac{a^m}{m!} (r - \alpha)_m \cdot F_2 [\alpha - m, \beta, \beta', r, r', x, y] \\ \cdot s^{\alpha - m} u^{\beta} t^{\beta'} p^r q r' \end{aligned}$$

Equating the two values of $(exp a E - \alpha) f_{\alpha \beta \beta' r r'}$ we get the identity

$$\begin{aligned} 10.8.5) F_2 \left[\alpha, \beta, \beta', r, r', \frac{x s}{a(x-1)+s}, y \right] \cdot \{a(x-1)+s\}^{-\beta} \\ \cdot (s-a)^{\alpha + \beta - r} u^{\beta} t^{\beta'} p^r q r' s^r \\ = \sum_{m=0}^{\infty} \frac{(s-a)^m}{m!} (r - \alpha)_m s^{\alpha} u^{\beta} t^{\beta'} p^r q r' \\ \cdot F_2 [\alpha - m, \beta, \beta', r, r', x, y] \end{aligned}$$

finally

which gives a generating relation.

$$\begin{aligned} 10.8.6) \{a(x-1)+s\}^{-\beta} (s-a)^{\alpha + \beta - r} \\ \cdot F_2 \left[\alpha, \beta, \beta', r, r', \frac{x s}{a(x-1)+s}, y \right] \\ = \sum_{m=0}^{\infty} \frac{a^m}{m!} (r - \alpha)_m s^{\alpha - m - r} \\ \cdot F_2 [\alpha - m, \beta, \beta', r, r', x, y] \end{aligned}$$

10.9) Now we employ the operator

$$10.9.1) E_{-\beta} = u^{-1} \left[x(1-x) \frac{\partial}{\partial x} - x s \frac{\partial}{\partial s} - u \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} \right]$$

with action

$$10.9.2) E_{-\beta} f_{\alpha \beta \beta' r r'} = (r - \beta) f_{\alpha, \beta - 1, \beta', r r'}$$

Computing action of one parameter subgroup ($\exp a E_{-\beta}$) by usual multiplier representation theory we solve these differential equations.

$$(i) \quad \frac{du(a)}{da} = -1$$

$$\int du(a) = -\int da + K$$

$$u(a) = -a + K$$

when $a = 0$, $u(0) = u$, $K = u$

$$u(a) = u - a$$

$$(ii) \quad \frac{dp(a)}{da} = \frac{p(a)}{u(a)}$$

$$\int \frac{dp(a)}{p(a)} = \int \frac{da}{u-a} + K$$

$$\log p(a) = -\log(u-a) + K$$

when $a = 0$, $p(0) = p$ then $K = \log pu$

$$p(a) = \frac{pu}{u-a}$$

$$(iii) \quad \frac{dx(a)}{da} = \frac{x(a) \{1 - x(a)\}}{u(a)}$$

$$\int \frac{dx(a)}{x(a) \{1 - x(a)\}} = \int \frac{da}{u-a} + K$$

$$\int \frac{dx(a)}{x(a)} + \int \frac{dx(a)}{1-x(a)} = \int \frac{da}{u-a} + K$$

$$\log x(a) - \log \{1-x(a)\} = -\log(u-a) + K$$

when $a = 0$, $x(0) = x$ then $K = \log \frac{xu}{1-x}$

$$\begin{aligned} \frac{x(a)}{1-x(a)} &= \frac{xu}{(1-x)(u-a)} \\ \text{(iv)} \quad \frac{dS(a)}{da} &= - \frac{x(a) \cdot S(a)}{u(a)} \\ \frac{dS(a)}{S(a)} &= - \frac{xu}{u-a(1-x)} \cdot \frac{da}{(u-a)} \\ S(a) &= \frac{S(u-a)}{a(x-1)+u} \end{aligned}$$

Thus

$$\begin{aligned} 10.9.3) \quad (\exp a E_{-\beta}) f_{\alpha \beta \beta' r r'} &= F_2 \left(\alpha, \beta, \beta', r, r', \frac{xu}{a(x-1)+u}, y \right) \\ &\cdot \frac{S^\alpha (u-a)^\alpha}{\{a(x-1)+u\}^\alpha} \cdot (u-a)^\beta t^{\beta'} (pu)^r q r' \\ &= F_2 \left(\alpha, \beta, \beta', r, r', \frac{xu}{a(x-1)+u}, y \right) \\ &\cdot S^\alpha (u-a)^{\alpha+\beta-r} p^r q r' u^r t^{\beta'} \\ &\cdot \{a(x-1)+u\}^{-\alpha} \end{aligned}$$

On the other hand by direct expansion it yields.

$$\begin{aligned} 10.9.4) \quad (\exp a E_{-\beta}) f_{\alpha \beta \beta' r r'} &= \sum_{n=0}^{\infty} \frac{a^n}{[n]} (E_{-\beta})^n f_{\alpha \beta \beta' r r'} \\ &= \sum_{n=0}^{\infty} \frac{a^n}{[n]} (r-\beta)_n f_{\alpha, \beta-n, \beta' r r'} \\ &= \sum_{n=0}^{\infty} \frac{a^n}{[n]} (r-\beta)_n \cdot F_2 \left(\alpha, \beta-n, \beta', r, r', x, y \right) \\ &\cdot S^\alpha u^{\beta-n} t^{\beta'} p^r q r' \end{aligned}$$

Equating the two values of $(\exp a E_{-\beta}) f_{\alpha \beta \beta' r r'}$

$$\begin{aligned}
 10.9.5) \quad & \{a(x-1)+u\}^{-\alpha} (u-a)^{\alpha+\beta-r} u^{r-\beta} \\
 & \cdot F_2\left[\alpha, \beta, \beta', r, r', \frac{ux}{a(x-1)+u}, y\right] \\
 & = \sum_{n=0}^{\infty} (r-\beta)_n \cdot F_2(\alpha, \beta-n, \beta', r, r', x, y) \cdot \frac{(au-1)^n}{\Gamma n}
 \end{aligned}$$

10.10) Now we use the operator

$$10.10.1) \quad E_r = p \left[(1-x) \frac{\partial}{\partial x} - s \frac{\partial}{\partial s} - u \frac{\partial}{\partial u} + p \frac{\partial}{\partial p} \right]$$

with action

$$10.10.2) \quad E_r f_{\alpha\beta\beta'r'r'} = \frac{(r-\alpha)(r-\beta)}{r} f_{\alpha, \beta, \beta', r+1, r'}$$

Computing action of one parameter subgroup

(exp a E_r) by usual multiplier representation.
theory

$$(i) \quad \frac{dp(a)}{da} = p^2(a)$$

$$\int \frac{dp(a)}{p^2(a)} = \int da + K$$

$$-\frac{1}{p(a)} = a + K$$

when $a=0$, $p(0)=p$ then $K = -\frac{1}{p}$

$$p(a) = \frac{p}{1-ap}$$

$$(ii) \quad \frac{du(a)}{da} = -u(a) \cdot p(a)$$

$$\int \frac{du(a)}{u(a)} = - \int \frac{p}{1-ap} da + K$$

$$\log u(a) = \log(1-ap) + K$$

when $a = 0$, $u(0) = u$ then $K = \log u$

$$\log u(a) = \log(1-ap) + \log u$$

$$u(a) = u(1-ap)$$

$$(iii) \quad \frac{dS(a)}{da} = -S(a) \cdot p(a)$$

$$\int \frac{dS(a)}{S(a)} = - \int \frac{p \cdot da}{1-ap} + K$$

$$\log S(a) = \log(1-ap) + K$$

when $a = 0$, $s(0) = s$ then $K = \log s$

$$S(a) = S(1-ap)$$

$$(iv) \quad \frac{d\mathbb{x}(a)}{da} = \{1 - \mathbb{x}(a)\} \cdot p(a)$$

$$\int \frac{d\mathbb{x}(a)}{1 - \mathbb{x}(a)} = \int \frac{p \cdot da}{1-ap} + K$$

$$-\log \{1 - \mathbb{x}(a)\} = -\log(1-ap) + K$$

when $a = 0$, $\mathbb{x}(0) = x$, then $K = -\log(1 - x)$

$$1 - \mathbb{x}(a) = (1-ap) \cdot (1-x)$$

$$\mathbb{x}(a) = \mathbb{x}(1-ap) + ap$$

Therefore

$$10.10.3) (e\mathbb{x}p a E_r) f_{\alpha\beta\beta'rr'}$$

$$= F_2(\alpha, \beta, \beta', r, r', \mathbb{x}(1-ap) + ap, y).$$

$$\cdot S^\alpha (1-ap)^\alpha u^\beta (1-ap)^\beta + \beta' p^r (1-ap)^{-r} \cdot q^{r'}$$

On the other hand by direct expansion it yields

$$\begin{aligned}
 10.10.4) \quad (\exp a E_r) f_{\alpha\beta\beta'rr'} &= \sum_{m=0}^{\infty} \frac{a^m (E_r)^m}{m!} f_{\alpha\beta\beta'rr'} \\
 &= \sum_{m=0}^{\infty} \frac{a^m}{m!} \frac{(r-\alpha)_m (r-\beta)_m}{(r)_m} \cdot F_2(\alpha, \beta, \beta', r+m, r', x, y) \cdot S^{\alpha} u^{\beta} t^{\beta'} p^{r+m} q^{r'}
 \end{aligned}$$

Equating two values of $(\exp a E_r) f_{\alpha\beta\beta'rr'}$ we arrive at the generating relation.

$$\begin{aligned}
 10.10.5) \quad F_2(\alpha, \beta, \beta', r, r', x(1-ap) + ap, y) \cdot (1-ap)^{\alpha+\beta-r} \\
 = \sum_{m=0}^{\infty} \frac{(ap)^m}{m!} \frac{(r-\alpha)_m (r-\beta)_m}{(r)_m} \cdot F_2[\alpha, \beta, \beta', r+m, r', x, y]
 \end{aligned}$$

10.11) Next we use the operator

$$10.11.1) \quad E_{-r} = p^{-1} \left(x \frac{\partial}{\partial x} + p \frac{\partial}{\partial p} - 1 \right)$$

with action

$$10.11.2) \quad E_{-r} f_{\alpha\beta\beta'rr'} = (r-1) f_{\alpha\beta\beta'(r-1)r'}$$

Computing action of one parameter subgroup by usual multiplier representation theory we have to solve these differential equations.

$$(i) \quad \frac{dp(a)}{da} = 1.$$

$$\int dp(a) = \int da + K$$

$$p(a) = a + K$$

When $a = 0$, $p(0) = p$, then $K = p$

$$p(a) = a + p$$

$$(ii) \quad \frac{d x(a)}{da} = \frac{x(a)}{p(a)}$$

$$\int \frac{d x(a)}{x(a)} = \int \frac{da}{p+a}$$

$$\log x(a) = \log(p+a) + K$$

when $a = 0$, $x(0) = x$, then $K = \log \frac{x}{p}$

$$x(a) = \frac{x}{p} (a+p)$$

$$(iii) \quad \frac{d v(a)}{da} = - \frac{1}{p(a)} \cdot v(a)$$

$$\int \frac{d v(a)}{v(a)} = - \int \frac{da}{a+p} + K$$

$$\log v(a) = - \log(a+p) + K$$

when $a = 0$, $v(0) = 1$ then $K = \log p$.

$$v(a) = \frac{p}{a+p}$$

So that

$$10.11.3) (exp a E-r) \neq \alpha \beta p' r r'$$

$$= p \cdot F_2(\alpha, \beta, \beta', r, r', \frac{x}{p} (a+p), y),$$

$$\cdot s^\alpha u^\beta t^{\beta'} (a+p)^{r-1} q^{r'}$$

On the other hand by direct expansion it yields

$$\begin{aligned}
 10.11.4) \quad & (\exp a E_{-r}) f_{\alpha\beta\beta'rr'} \\
 &= \sum_{n=0}^{\infty} \frac{a^n (E_{-r})^n}{n!} f_{\alpha\beta\beta'rr'} \\
 &= \sum_{n=0}^{\infty} \frac{a^n}{n!} (r-n)_n f_{\alpha\beta\beta'(r-n)r'}
 \end{aligned}$$

Equating two values of $(\exp a E_{-r}) f_{\alpha\beta\beta'rr'}$ we arrive at the identity

$$\begin{aligned}
 & p \cdot F_2 \left(\alpha, \beta, \beta', r, r', \frac{x}{p}(a+p), y \right) \cdot s^{\alpha} u^{\beta} t^{\beta'} (a+p)^{r-1} q^r \\
 &= \sum_{n=0}^{\infty} \frac{a^n}{n!} (r-n)_n \cdot F_2 \left(\alpha, \beta, \beta', r-n, r', x, y \right) \cdot s^{\alpha} u^{\beta} t^{\beta'} p^{r-n} q^r
 \end{aligned}$$

which finally gives the generating relation

$$\begin{aligned}
 10.11.5) \quad & \left(1 + \frac{a}{p}\right)^{r-1} \cdot F_2 \left(\alpha, \beta, \beta', r, r', \frac{x}{p}(a+p), y \right) \\
 &= \sum_{n=0}^{\infty} \frac{(a+p-1)^n}{n!} (r-n)_n \cdot F_2 \left(\alpha, \beta, \beta', r-n, r', x, y \right)
 \end{aligned}$$

10.12) lastly we use the operator

$$10.12.1) \quad E_{\alpha\beta r} = \sup \frac{\partial}{\partial x}$$

with action

$$10.12.2) \quad E_{\alpha\beta r} f_{\alpha\beta\beta'rr'} = \frac{\alpha\beta}{r} f_{\alpha+1, \beta+1, \beta', r+1, r'}$$

Computing action of one parameter subgroup

$(\exp a E_{\alpha\beta r})$ by usual multiplier representation

Theory we solve these equations

$$\frac{d\mathfrak{x}(a)}{da} = \text{Sup.}$$

$$\int d\mathfrak{x}(a) = \int \text{Sup.} da + K$$

$$\mathfrak{x}(a) = \text{Sup} a + K$$

when $a=0$, $\mathfrak{x}(0) = x$ then $K \neq x$

$$\mathfrak{x}(a) = \text{Sup} a + \mathfrak{x}$$

Thus,

$$\begin{aligned} 10.12.3) & (\exp a E_{\alpha\beta r}) f_{\alpha\beta\beta'rr'} \\ &= F_2(\alpha, \beta, \beta', r, r', \mathfrak{x} + \text{Sup} a, y) \cdot s^{\alpha} u^{\beta} t^{\beta'} p^r q^r \end{aligned}$$

On the other hand by direct expansion we get

$$\begin{aligned} 10.12.4) & (\exp a E_{\alpha\beta r}) f_{\alpha\beta\beta'rr'} \\ &= \sum_{n=0}^{\infty} \frac{a^n}{n!} (E_{\alpha\beta r})^n f_{\alpha\beta\beta'rr'} \\ &= \sum_{n=0}^{\infty} \frac{a^n}{n!} \frac{(\alpha)_n (\beta)_n}{(r)_n} F_2(\alpha+n, \beta+n, \beta', r+n, r', \mathfrak{x}, y) \cdot s^{\alpha+n} u^{\beta+n} t^{\beta'} p^{r+n} q^r \end{aligned}$$

Equating the two values of $(\exp a E_{\alpha\beta r}) f_{\alpha\beta\beta'rr'}$ we get

$$\begin{aligned} & F_2(\alpha, \beta, \beta', r, r', \mathfrak{x} + \text{Sup} a, y) s^{\alpha} u^{\beta} t^{\beta'} p^r q^r \\ &= \sum_{n=0}^{\infty} \frac{a^n}{n!} \frac{(\alpha)_n (\beta)_n}{(r)_n} F_2(\alpha+n, \beta+n, \beta', r+n, r', \mathfrak{x}, y) \cdot s^{\alpha+n} u^{\beta+n} t^{\beta'} p^{r+n} q^r \end{aligned}$$

which finally gives the generating relation

$$\begin{aligned} 10.12.5) & F_2(\alpha, \beta, \beta', r, r', \mathfrak{x} + \text{Sup} a, y) \\ &= \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta)_n}{(r)_n} \frac{(a \text{Sup})^n}{n!} \cdot F_2(\alpha+n, \beta+n, \beta', r+n, r', \mathfrak{x}, y) \end{aligned}$$

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